



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: 07/08/2020

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap		90.50000	90.50000		90.60000	90.60000			0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future		747.54600	747.54600		744.88600	744.88600			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future		755.43800	755.43800		752.75300	752.75300			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future		763.55400	763.55400		760.84500	760.84500			0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future		772.03500	772.03500		759.78000	759.78000			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future		816.79600	816.79600		814.16400	814.16400			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future		825.41900	825.41900		822.76200	822.76200			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future		834.28700	834.28700		831.60700	831.60700			0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future		843.55300	843.55300		829.60000	829.60000			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future		713.88100	713.88100		711.74600	711.74600			0.00	0.00	0	212.00
ALBI	On 04/02/2021	Index Future		721.41700	721.41700		719.26300	719.26300			0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future		729.16700	729.16700		726.99500	726.99500			0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	737.26600	737.26600		727.93000	727.93000			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 06/08/2020	Bond Future	11.86500	74.38633		11.86500	74.38633			0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	12.05198	71.76738		12.08621	71.59535			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.33234	72.52521		12.36803	72.35171			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.61839	69.52981		12.65557	69.35493			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.91657	70.31128		12.97052	70.06613			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 06/08/2020	Bond Future	12.25000	74.20766		12.25000	74.20766			0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	12.44657	71.03232		12.48603	70.81364			0.00	0.00	0	4,919.00
ES42	On 04/02/2021	Bond Future	12.70785	71.78302		12.74908	71.56246			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	12.98459	68.29676		13.02776	68.07429			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.26560	69.06505		13.32469	68.77173			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	705.15800	705.15800		703.03700	703.03700			0.00	0.00	0	1,018.00
GOVI	On 04/02/2021	GOVI	712.60200	712.60200		710.46200	710.46200			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	720.25800	720.25800		718.09900	718.09900			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	728.25800	728.25800		719.14000	719.14000			0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	137.77310	137.77310		137.77310	137.77310			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	139.58057	139.58057		139.81101	139.81101			0.00	0.00	0	3,967.00
I2025	On 04/02/2021	Bond Future	139.59284	139.59284		139.81572	139.81572			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	141.12601	141.12601		141.35231	141.35231			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	141.22654	141.22654		141.30977	141.30977			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 06/08/2020	Bond Future	97.78048	97.78048		97.78048	97.78048			0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	97.61783	97.61783		97.63298	97.63298			0.00	0.00	0	5,012.00
I2029	On 04/02/2021	Bond Future	98.67204	98.67204		98.68777	98.68777			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
I2029	On 06/05/2021	Bond Future	98.62671	98.62671		98.63520	98.63520			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	99.75702	99.75702		99.67122	99.67122			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 06/08/2020	Bond Future	92.82143	92.82143		92.82143	92.82143			0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	93.13639	93.13639		93.13843	93.13843			0.00	0.00	0	9,616.00
I2033	On 04/02/2021	Bond Future	94.14211	94.14211		94.14466	94.14466			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	93.97126	93.97126		93.96584	93.96584			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	95.04811	95.04811		94.95278	94.95278			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 06/08/2020	Bond Future	102.99622	102.99622		102.99622	102.99622			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future	104.56199	104.56199		105.04928	105.04928			0.00	0.00	0	11,074.00
I2038	On 04/02/2021	Bond Future	104.00935	104.00935		104.49033	104.49033			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	105.15187	105.15187		105.63884	105.63884			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	104.65061	104.65061		105.03012	105.03012			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 06/08/2020	Bond Future	92.54365	92.54365		92.54365	92.54365			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future	91.69441	91.69441		91.99050	91.99050			0.00	0.00	0	15,660.00
I2046	On 04/02/2021	Bond Future	92.68477	92.68477		92.98464	92.98464			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	91.92868	91.92868		92.21974	92.21974			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	92.98259	92.98259		93.18803	93.18803			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 06/08/2020	Bond Future	93.07011	93.07011		93.07011	93.07011			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future	94.14859	94.14859		94.28794	94.28794			0.00	0.00	0	14,181.00
I2050	On 04/02/2021	Bond Future	93.29182	93.29182		93.41975	93.41975			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	94.31667	94.31667		94.44643	94.44643			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	93.48702	93.48702		93.51456	93.51456			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
I GOV	On 05/11/2020	Index Future	251.92500	251.92500		251.88500	251.88500			0.00	0.00	0	1,258.00
I GOV	On 04/02/2021	Index Future	254.64600	254.64600		254.60700	254.60700			0.00	0.00	0	0.00
I GOV	On 06/05/2021	Index Future	257.44200	257.44200		257.40500	257.40500			0.00	0.00	0	0.00
I GOV	On 05/08/2021	Index Future	260.36200	260.36200		259.66000	259.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.50500	96.49500		3.54500	96.45500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.43500	96.56500		3.49500	96.50500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.35500	96.64500		3.42500	96.57500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.34500	96.65500		3.41500	96.58500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.32500	96.67500		3.40500	96.59500			0.00	0.00	0	10.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.33500	96.66500		3.40500	96.59500			0.00	0.00	0	0.00

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JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future			3.38000	96.62000		3.45000	96.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future			3.56000	96.44000		3.63000	96.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future			3.64500	96.35500		3.71500	96.28500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.90000	96.10000		3.99000	96.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.03500	95.96500		4.10500	95.89500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.34500	95.65500		4.45500	95.54500			0.00	0.00	0	0.00
R186	On 06/08/2020	Bond Future			7.46500	116.61588		7.46500	116.61588		8.68	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			7.57812	118.14188		7.65919	117.71804		9.37	0.00	2,362,837.60	20	88,106.00
R186	On 05/11/2020	Bond Future	6.50	Call	405.11000	0.40511		362.16000	0.36216	405.110	9.13	0.15	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	969.82000	0.96982		876.39000	0.87639	969.820	9.16	0.29	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,981.14000	1.98114		1,812.75000	1.81275	1,981.140	9.30	0.48	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,936.55000	2.93655		2,714.98000	2.71498	2,936.550	9.41	0.61	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,458.23000	3.45823		3,210.27000	3.21027	3,458.230	9.47	0.66	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	4,705.11000	4.70511		4,409.82000	4.40982	4,705.110	9.69	0.77	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	171.39000	0.17139		212.62000	0.21262	171.390	10.00	0.07	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.76515	114.10915		7.85084	113.68142		8.99	0.00	0.00	0	0.00
R186	On 04/02/2021	Bond Future	8.00	Put	2,320.72000	2.32072		2,530.38000	2.53038	2,320.720	8.99	0.42	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.96695	115.33586		8.05768	114.90435		8.31	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			8.18014	111.34938		8.30107	110.80280		8.12	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 06/08/2020	Bond Future			304.14650	304.14650		304.14650	304.14650			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			307.09527	307.09527		308.12619	308.12619			0.00	0.00	0	2,598.00
R197	On 04/02/2021	Bond Future			302.62799	302.62799		303.61585	303.61585			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			305.95243	305.95243		306.95317	306.95317			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			301.52597	301.52597		302.18919	302.18919			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 06/08/2020	Bond Future			206.15873	206.15873		206.15873	206.15873			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			208.06165	208.06165		209.07031	209.07031			0.00	0.00	0	8,104.00
R202	On 04/02/2021	Bond Future			206.17415	206.17415		207.16530	207.16530			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			208.43877	208.43877		209.44211	209.44211			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			206.61379	206.61379		207.39923	207.39923			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 06/08/2020	Bond Future			4.61500	110.93764		4.61500	110.93764		2.19	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			4.57722	108.37284		4.68362	108.13291		2.23	0.00	0.00	0	32,765.00
R2023	On 04/02/2021	Bond Future			4.62491	109.51678		4.74532	109.27483		2.08	0.00	0.00	0	0.00

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R2023	On 06/05/2021	Bond Future			4.66460	106.78617		4.80236	106.54236		1.89	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.68996	107.98550		4.91944	107.63556		1.63	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 06/08/2020	Bond Future			9.25000	92.48271		9.25000	92.48271		14.44	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.42008	93.56962		9.46910	93.28937		15.90	0.00	270,509,771.42	2,891	101,199.00
R2030	On 05/11/2020	Bond Future	8.10	Call	531.36000	0.53136		510.08000	0.51008	531.360	15.31	0.15	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	766.64000	0.76664		735.46000	0.73546	766.640	15.31	0.20	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	789.36000	0.78936		757.24000	0.75724	789.360	15.31	0.20	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,005.99000	1.00599		964.87000	0.96487	1,005.990	15.33	0.25	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,326.82000	1.32682		1,272.01000	1.27201	1,326.820	15.43	0.30	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,550.91000	1.55091		1,487.54000	1.48754	1,550.910	15.50	0.34	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,570.64000	1.57064		1,506.55000	1.50655	1,570.640	15.51	0.34	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	1,931.26000	1.93126		1,854.31000	1.85431	1,931.260	15.61	0.39	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,953.94000	1.95394		1,876.19000	1.87619	1,953.940	15.62	0.40	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,417.27000	2.41727		2,324.05000	2.32405	2,417.270	15.74	0.46	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	2,434.93000	2.43493		2,588.27000	2.58827	2,434.930	15.98	0.43	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.65	Put	2,338.14000	2.33814		2,487.80000	2.48780	2,338.140	16.00	0.41	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.86	Put	1,884.99000	1.88499		2,015.95000	2.01595	1,884.990	16.19	0.35	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.99	Put	1,645.77000	1.64577		1,766.02000	1.76602	1,645.770	16.32	0.32	0.00	0	5,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,529.91000	1.52991		1,644.92000	1.64492	1,529.910	16.41	0.30	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,102.11000	1.10211		1,194.70000	1.19470	1,102.110	16.81	0.23	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	10.47	Put	990.51000	0.99051		1,075.85000	1.07585	990.510	16.95	0.21	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.62860	90.55301		9.67972	90.27028		15.45	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	1,298.05000	1.29805		1,252.35000	1.25235	1,298.050	14.90	0.24	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	1,311.08000	1.31108		1,264.94000	1.26494	1,311.080	14.90	0.25	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	2,084.98000	2.08498		2,013.47000	2.01347	2,084.980	14.95	0.35	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	2,626.25000	2.62625		2,538.34000	2.53834	2,626.250	15.09	0.40	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	10.20	Put	2,590.62000	2.59062		2,717.67000	2.71767	2,590.620	15.79	0.36	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			9.84920	91.52672		9.90252	91.24156		14.26	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	1,050.25000	1.05025		1,017.67000	1.01767	1,050.250	13.69	0.19	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	6,371.07000	6.37107		6,569.85000	6.56985	6,371.070	13.80	0.60	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	4,281.02000	4.28102		4,441.26000	4.44126	4,281.020	14.21	0.46	0.00	0	700.00
R2030	On 05/08/2021	Bond Future			10.08395	88.54947		10.15698	88.17274		13.92	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 06/08/2020	Bond Future			10.20500	89.86094		10.20500	89.86094		16.90	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			10.37359	86.91116		10.42804	86.58828		19.42	0.00	0.00	0	113,422.00
R2032	On 05/11/2020	Bond Future	8.94	Call	596.39000	0.59639		565.29000	0.56529	596.390	18.57	0.15	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	761.63000	0.76163		722.46000	0.72246	761.630	18.57	0.18	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	1,179.57000	1.17957		1,120.96000	1.12096	1,179.570	18.57	0.26	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	1,464.03000	1.46403		1,393.27000	1.39327	1,464.030	18.66	0.30	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	1,877.81000	1.87781		2,007.95000	2.00795	1,877.810	19.95	0.32	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
R2032	On 05/11/2020	Bond Future	11.08	Put	1,726.28000	1.72628	1,849.22000	1.84922	1,726.280	20.09	0.30	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.59809	87.82905	10.65478	87.50317		18.08	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	960.45000	0.96045	924.44000	0.92444	960.450	17.37	0.18	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,562.94000	1.56294	1,505.83000	1.50583	1,562.940	17.37	0.26	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	3,834.57000	3.83457	4,008.09000	4.00809	3,834.570	18.13	0.43	0.00	0	800.00	
R2032	On 06/05/2021	Bond Future			10.83178	84.62831	10.89081	84.29956		17.53	0.00	0.00	0	0.00	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,740.25000	3.74025	3,634.29000	3.63429	3,740.250	17.04	0.44	0.00	0	736.00	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,849.56000	1.84956	1,949.86000	1.94986	1,849.560	18.66	0.22	0.00	0	736.00	
R2032	On 05/08/2021	Bond Future			11.07372	85.57950	11.15082	85.16394		16.39	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 06/08/2020	Bond Future			10.90500	89.32608	10.90500	89.32608		19.02	0.00	0.00	0	0.00	
R2035	On 05/11/2020	Bond Future			11.12269	85.80035	11.16162	85.55821		21.83	0.00	25,311,103.25	295	105,375.00	
R2035	On 04/02/2021	Bond Future			11.36158	86.70608	11.40213	86.46181		20.25	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future	10.14	Put	9,835.50000	9.83550	10,020.10000	10.02010	9,835.500	19.34	0.72	0.00	0	650.00	
R2035	On 04/02/2021	Bond Future	11.14	Put	5,594.95000	5.59495	5,732.88000	5.73288	5,594.950	19.93	0.52	0.00	0	650.00	
R2035	On 06/05/2021	Bond Future			11.60090	83.16329	11.64308	82.91696		19.70	0.00	0.00	0	0.00	
R2035	On 06/05/2021	Bond Future	10.24	Call	2,383.65000	2.38365	2,321.30000	2.32130	2,383.650	18.86	0.30	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	10.81	Call	3,480.18000	3.48018	3,395.83000	3.39583	3,480.180	18.91	0.40	0.00	0	1,650.00	
R2035	On 06/05/2021	Bond Future	11.32	Put	6,459.77000	6.45977	6,599.42000	6.59942	6,459.770	19.33	0.51	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	11.55	Put	5,748.11000	5.74811	5,876.17000	5.87617	5,748.110	19.53	0.47	0.00	0	1,650.00	
R2035	On 06/05/2021	Bond Future	12.02	Put	4,503.63000	4.50363	4,612.88000	4.61288	4,503.630	19.94	0.40	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	12.77	Put	3,109.17000	3.10917	3,192.45000	3.19245	3,109.170	20.98	0.30	0.00	0	1,650.00	
R2035	On 05/08/2021	Bond Future			11.85227	84.09777	11.91074	83.76742		18.31	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 06/08/2020	Bond Future			11.14000	80.54755	11.14000	80.54755		21.22	0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			11.36025	81.34236	11.38342	81.20040		23.20	0.00	0.00	0	139,162.00	
R2037	On 04/02/2021	Bond Future			11.59100	77.94651	11.61510	77.80339		22.69	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future	9.65	Call	1,054.08000	1.05408	1,036.14000	1.03614	1,054.080	21.71	0.18	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.35	Put	9,939.08000	9.93908	10,050.52000	10.05052	9,939.080	21.71	0.71	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.48	Call	2,209.60000	2.20960	2,174.89000	2.17489	2,209.600	21.71	0.31	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	10.85	Put	7,604.41000	7.60441	7,651.46000	7.65146	7,604.410	22.05	0.61	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	11.90	Put	4,154.20000	4.15420	4,160.56000	4.16056	4,154.200	23.15	0.41	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	11.97	Call	6,192.09000	6.19209	6,048.05000	6.04805	6,192.090	23.25	0.60	0.00	0	300.00	
R2037	On 04/02/2021	Bond Future	13.73	Put	1,194.98000	1.19498	1,225.42000	1.22542	1,194.980	24.20	0.16	0.00	0	300.00	
R2037	On 06/05/2021	Bond Future			11.83067	78.78486	11.85571	78.64072		20.94	0.00	0.00	0	0.00	
R2037	On 05/08/2021	Bond Future			12.08450	75.41437	12.12443	75.19215		20.58	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 06/08/2020	Bond Future			11.42500	81.50116	11.42500	81.50116		22.26	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			11.61721	82.50488	11.66128	82.22463		24.16	0.00	0.00	0	69,189.00	

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2040	On 05/11/2020	Bond Future	9.50	Call	277.81000	0.27781	255.79000	0.25579	277.810	22.77	0.07	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	406.31000	0.40631	376.18000	0.37618	406.310	22.77	0.10	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	613.25000	0.61325	571.24000	0.57124	613.250	22.77	0.14	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call	846.84000	0.84684	792.68000	0.79268	846.840	22.77	0.18	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	2,165.13000	2.16513	2,058.46000	2.05846	2,165.130	23.15	0.36	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put	4,306.62000	4.30662	4,440.72000	4.44072	4,306.620	23.88	0.51	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	3,667.74000	3.66774	3,787.48000	3.78748	3,667.740	24.10	0.45	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.85044	78.87097	11.89639	78.58815		23.62	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	716.35000	0.71635	688.88000	0.68888	716.350	22.51	0.12	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	782.09000	0.78209	752.39000	0.75239	782.090	22.51	0.13	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	1,301.47000	1.30147	1,255.12000	1.25512	1,301.470	22.51	0.20	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,524.85000	1.52485	1,471.78000	1.47178	1,524.850	22.51	0.23	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	6,111.80000	6.11180	6,274.61000	6.27461	6,111.800	23.16	0.52	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	5,540.49000	5.54049	5,694.02000	5.69402	5,540.490	23.35	0.49	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.09229	79.71934	12.14018	79.43403		21.76	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future			12.34870	76.10909	12.41233	75.74320		21.35	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 06/08/2020	Bond Future			11.54000	77.83873	11.54000	77.83873		23.30	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future			11.72763	78.80447	11.76648	78.56007		25.29	0.00	59,497,374.85	755	49,284.00
R2044	On 05/11/2020	Bond Future	8.87	Call	66.40000	0.06640	61.13000	0.06113	66.400	23.89	0.02	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	157.02000	0.15702	145.84000	0.14584	157.020	23.89	0.04	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	9.34	Call	172.67000	0.17267	160.54000	0.16054	172.670	23.89	0.05	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	338.78000	0.33878	317.29000	0.31729	338.780	23.89	0.08	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	505.00000	0.50500	475.12000	0.47512	505.000	23.89	0.12	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	544.81000	0.54481	513.02000	0.51302	544.810	23.89	0.12	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	561.39000	0.56139	528.82000	0.52882	561.390	23.89	0.13	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	6,507.81000	6.50781	6,664.61000	6.66461	6,507.810	24.36	0.65	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	6,015.73000	6.01573	6,165.38000	6.16538	6,015.730	24.53	0.62	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	5,155.41000	5.15541	5,290.50000	5.29050	5,155.410	24.83	0.57	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	4,965.35000	4.96535	5,097.06000	5.09706	4,965.350	24.90	0.55	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.95613	75.25664	11.99667	75.01005		24.74	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	772.98000	0.77298	749.27000	0.74927	772.980	23.60	0.13	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	12,944.09000	12.94409	13,148.68000	13.14868	12,944.090	23.60	0.78	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	9,722.93000	9.72293	9,906.52000	9.90652	9,722.930	23.60	0.68	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			12.19284	76.06620	12.23513	75.81746		22.76	0.00	0.00	0	0.00
R2044	On 05/08/2021	Bond Future			12.44384	72.54006	12.50122	72.21467		22.36	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 06/08/2020	Bond Future			11.51500	81.00070	11.51500	81.00070		22.66	0.00	0.00	0	0.00
R2048	On 05/11/2020	Bond Future			11.69134	77.65899	11.73028	77.41020		25.91	0.00	104,917,295.49	1,351	111,948.00
R2048	On 05/11/2020	Bond Future	10.00	Call	541.65000	0.54165	506.09000	0.50609	541.650	24.40	0.12	0.00	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	2,026.87000	2.02687	1,933.21000	1.93321	2,026.870	24.82	0.34	0.00	0	950.00

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 04/02/2021	Bond Future			11.91856	78.47876		11.95924	78.22780		23.90	0.00	0.00	0	0.00
R2048	On 06/05/2021	Bond Future			12.14538	74.91067		12.18783	74.65752		23.26	0.00	0.00	0	0.00
R2048	On 05/08/2021	Bond Future			12.38350	75.75252		12.44079	75.42311		21.50	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 06/08/2020	Bond Future			3.48000	104.49825		3.48000	104.49825		0.27	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			3.29177	102.07697		3.29459	102.07588		0.22	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 06/08/2020	Bond Future			10.79500	68.30615		10.79500	68.30615		21.46	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.96496	66.00885		10.99827	65.82909		24.77	0.00	0.00	0	26,289.00
R209	On 04/02/2021	Bond Future			11.16920	66.70602		11.20373	66.52465		23.03	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.37991	64.28302		11.41569	64.10018		22.46	0.00	0.00	0	460.00
R209	On 06/05/2021	Bond Future	10.25	Call	2,499.79000	2.49979		2,445.36000	2.44536	2,499.790	21.58	0.34	0.00	0	1,000.00
R209	On 06/05/2021	Bond Future	11.25	Put	5,281.79000	5.28179		5,377.49000	5.37749	5,281.790	22.23	0.48	0.00	0	1,000.00
R209	On 06/05/2021	Bond Future	12.25	Put	3,176.01000	3.17601		3,243.62000	3.24362	3,176.010	23.46	0.33	0.00	0	1,000.00
R209	On 05/08/2021	Bond Future			11.59619	65.00553		11.64613	64.75746		21.07	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 06/08/2020	Bond Future			182.74498	182.74498		182.74498	182.74498			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			180.63629	180.63629		181.22518	181.22518			0.00	90,318,145.00	500	2,243.00
R210	On 04/02/2021	Bond Future			182.58718	182.58718		183.18330	183.18330			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			181.90321	181.90321		182.48776	182.48776			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			183.98815	183.98815		184.40433	184.40433			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 06/08/2020	Bond Future			165.24718	165.24718		165.24718	165.24718			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			166.89374	166.89374		167.45735	167.45735			0.00	0.00	0	6,967.00
R212	On 04/02/2021	Bond Future			166.41806	166.41806		166.97227	166.97227			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			168.24604	168.24604		168.80745	168.80745			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			167.86318	167.86318		168.25330	168.25330			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

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	On 06/08/2020	Bond Future	9.73000	85.37177		9.73000	85.37177		15.96	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future	9.89940	82.88658		9.94839	82.61440		18.37	0.00	0.00	0	16,316.00
R213	On 04/02/2021	Bond Future	10.11278	83.76151		10.16377	83.48682		17.08	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future	10.32776	81.13233		10.38077	80.85526		16.52	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future	10.55349	82.04375		10.62441	81.68476		15.47	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 06/08/2020	Bond Future	11.07000	66.13464		11.07000	66.13464		22.96	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future	11.23620	63.68230		11.27470	63.47223		26.60	0.00	0.00	0	16,512.00
R214	On 04/02/2021	Bond Future	11.44066	64.35454		11.48067	64.14255		24.67	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future	11.64403	61.76899		11.68555	61.55515		24.09	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future	11.85597	62.46309		11.91132	62.18651		22.54	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 :											552,916,527.61	5,812	1 179 453.00
Grand Total:											552,916,527.61	5,812	1 179 453.00