



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: 27/08/2020

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	90.70000	90.70000	90.64000	90.64000					0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	748.57800	748.57800	749.02100	749.02100					0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	756.27100	756.27100	756.72100	756.72100					0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	764.28300	764.28300	764.73900	764.73900					0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	772.47200	772.47200	772.93400	772.93400					0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	816.62000	816.62000	816.43800	816.43800					0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	825.01100	825.01100	824.83100	824.83100					0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	833.75100	833.75100	833.57000	833.57000					0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	842.68500	842.68500	842.50300	842.50300					0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	715.94900	715.94900	715.10800	715.10800					0.00	0.00	0	209.00
ALBI	On 04/02/2021	Index Future	723.30600	723.30600	722.45900	722.45900					0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	730.96900	730.96900	730.11500	730.11500					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	738.80200	738.80200		737.93800	737.93800			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	11.99113	72.07470		12.03041	71.87610			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.27290	72.81555		12.31388	72.61520			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.55849	69.81291		12.60127	69.61055			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.86005	70.56949		12.90478	70.36502			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	12.40880	71.24272		12.44807	71.02398			0.00	0.00	0	4,789.00
ES42	On 04/02/2021	Bond Future	12.67202	71.97567		12.71307	71.75503			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	12.94903	68.48097		12.99207	68.25813			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.23386	69.22352		13.27900	68.99833			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	707.26500	707.26500		706.50500	706.50500			0.00	0.00	0	1,012.00
GOVI	On 04/02/2021	GOVI	714.53300	714.53300		713.76700	713.76700			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	722.10300	722.10300		721.33000	721.33000			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	729.84000	729.84000		729.06000	729.06000			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.51780	142.51780		142.01525	142.01525			0.00	2,422,802.60	17	4,141.00
I2025	On 04/02/2021	Bond Future	142.52247	142.52247		142.01519	142.01519			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	144.06706	144.06706		143.55452	143.55452			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	144.14470	144.14470		143.62664	143.62664			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	101.87750	101.87750		101.10966	101.10966			0.00	1,324,407.50	13	5,004.00
I2029	On 04/02/2021	Bond Future	102.94945	102.94945		102.17398	102.17398			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	102.93610	102.93610		102.15237	102.15237			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	104.07531	104.07531		103.28295	103.28295			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	96.23316	96.23316		95.78782	95.78782			0.00	0.00	0	10,622.00
I2033	On 04/02/2021	Bond Future	97.24569	97.24569		96.79600	96.79600			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	97.09488	97.09488		96.64046	96.64046			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	98.16936	98.16936		97.71007	97.71007			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	106.96330	106.96330		107.27186	107.27186			0.00	855,706.40	8	11,107.00
I2038	On 04/02/2021	Bond Future	106.40696	106.40696		106.71921	106.71921			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	107.56033	107.56033		107.87619	107.87619			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	107.04454	107.04454		107.36391	107.36391			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	93.55698	93.55698		93.57388	93.57388			0.00	0.00	0	16,197.00
I2046	On 04/02/2021	Bond Future	94.54160	94.54160		94.55902	94.55902			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	93.79217	93.79217		93.80993	93.80993			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	94.83036	94.83036		94.84833	94.84833			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	97.67245	97.67245		97.33049	97.33049			0.00	0.00	0	14,156.00
I2050	On 04/02/2021	Bond Future	96.82681	96.82681		96.48169	96.48169			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	97.87643	97.87643		97.52762	97.52762			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	97.04928	97.04928		96.69676	96.69676			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	258.27000	258.27000		257.65000	257.65000			0.00	0.00	0	1,258.00
I GOV	On 04/02/2021	Index Future	260.98700	260.98700		260.36200	260.36200			0.00	0.00	0	0.00
I GOV	On 06/05/2021	Index Future	263.81500	263.81500		263.18300	263.18300			0.00	0.00	0	0.00
I GOV	On 05/08/2021	Index Future	266.70400	266.70400		266.06500	266.06500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.45500	96.54500		3.44500	96.55500			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.52500	96.47500		3.49500	96.50500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.53500	96.46500		3.51000	96.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.54500	96.45500		3.52000	96.48000			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.55500	96.44500		3.52000	96.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.58500	96.41500		3.54000	96.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.60000	96.40000		3.54500	96.45500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.73000	96.27000		3.67500	96.32500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.87500	96.12500		3.82000	96.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.06000	95.94000		4.01000	95.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.22500	95.77500		4.16500	95.83500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.45500	95.54500		4.39000	95.61000			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.55327	118.27220		7.53974	118.34323		8.73	0.00	29,213,233.40	247	90,342.00

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	213.59000	0.21359	226.86000	0.22686	213.590	8.42	0.10	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	687.17000	0.68717	716.29000	0.71629	687.170	8.55	0.26	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,669.38000	1.66938	1,716.75000	1.71675	1,669.380	8.73	0.48	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,667.80000	2.66780	2,725.39000	2.72539	2,667.800	8.89	0.64	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,225.19000	3.22519	3,286.50000	3.28650	3,225.190	9.00	0.70	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	4,550.79000	4.55079	4,617.63000	4.61763	4,550.790	9.28	0.81	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	64.32000	0.06432	64.53000	0.06453	64.320	9.41	0.03	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.74527	114.20867	7.73085	114.28093		8.14	0.00	0.00	0	50.00
R186	On 04/02/2021	Bond Future	8.00	Put	1,897.17000	1.89717	1,875.32000	1.87532	1,897.170	8.24	0.41	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.94936	115.41976	7.93402	115.49300		7.55	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			8.17138	111.38911	8.15505	111.46322		7.59	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			311.77236	311.77236	310.45740	310.45740			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			307.27072	307.27072	305.94315	305.94315			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			310.60123	310.60123	309.25984	309.25984			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			306.10720	306.10720	304.75117	304.75117			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			214.88421	214.88421	214.92376	214.92376			0.00	0.00	0	8,104.00
R202	On 04/02/2021	Bond Future			213.01169	213.01169	213.05257	213.05257			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			215.32028	215.32028	215.36197	215.36197			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			213.49037	213.49037	213.53268	213.53268			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			4.63800	108.23570	4.58437	108.35670		1.81	0.00	649,414.20	6	34,394.00
R2023	On 04/02/2021	Bond Future			4.70890	109.34794	4.64786	109.47061		1.88	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.76983	106.59986	4.69967	106.72403		1.80	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.84123	107.75464	4.75886	107.88027		1.58	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			9.44723	93.41426	9.44439	93.43050		14.97	0.00	1,296,589,928.80	13,880	90,487.00
R2030	On 05/11/2020	Bond Future	8.10	Call	252.97000	0.25297	261.60000	0.26160	252.970	14.23	0.10	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	413.64000	0.41364	425.37000	0.42537	413.640	14.23	0.14	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	430.05000	0.43005	442.06000	0.44206	430.050	14.23	0.15	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	593.42000	0.59342	607.85000	0.60785	593.420	14.25	0.19	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	855.73000	0.85573	873.21000	0.87321	855.730	14.38	0.25	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,049.81000	1.04981	1,069.06000	1.06906	1,049.810	14.47	0.29	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,067.26000	1.06726	1,086.64000	1.08664	1,067.260	14.48	0.30	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	1,393.96000	1.39396	1,415.65000	1.41565	1,393.960	14.62	0.36	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,414.96000	1.41496	1,436.77000	1.43677	1,414.960	14.62	0.36	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	1,853.21000	1.85321	1,877.15000	1.87715	1,853.210	14.78	0.43	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	2,010.52000	2.01052	2,020.79000	2.02079	2,010.520	15.06	0.43	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.65	Put	1,915.21000	1.91521	1,925.61000	1.92561	1,915.210	15.09	0.41	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.86	Put	1,477.42000	1.47742	1,488.22000	1.48822	1,477.420	15.30	0.34	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.99	Put	1,253.42000	1.25342	1,264.21000	1.26421	1,253.420	15.46	0.30	0.00	0	5,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,146.87000	1.14687	1,157.58000	1.15758	1,146.870	15.55	0.28	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	767.65000	0.76765	777.51000	0.77751	767.650	16.00	0.20	0.00	0	8,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	672.82000	0.67282	682.29000	0.68229	672.820	16.15	0.18	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.66163	90.37020	9.65860	90.38695		14.21	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.20	Call	700.71000	0.70071	709.90000	0.70990	700.710	13.56	0.17	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	8.36	Call	858.68000	0.85868	869.04000	0.86904	858.680	13.56	0.20	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	869.39000	0.86939	879.82000	0.87982	869.390	13.56	0.20	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,541.76000	1.54176	1,555.87000	1.55587	1,541.760	13.63	0.31	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	2,047.44000	2.04744	2,063.49000	2.06349	2,047.440	13.80	0.38	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	9.20	Call	2,222.49000	2.22249	2,239.09000	2.23909	2,222.490	13.85	0.40	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	10.20	Put	2,173.78000	2.17378	2,177.98000	2.17798	2,173.780	14.59	0.35	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			9.88619	91.32877	9.88298	91.34592		13.06	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	673.62000	0.67362	680.40000	0.68040	673.620	12.41	0.15	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	6,020.23000	6.02023	6,016.78000	6.01678	6,020.230	12.72	0.62	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	3,891.32000	3.89132	3,891.13000	3.89113	3,891.320	13.17	0.47	0.00	0	700.00
R2030	On 05/08/2021	Bond Future			10.12973	88.31306	10.12635	88.33049		13.04	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			10.34919	87.05639	10.35691	87.01040		18.18	0.00	4,613,988.67	53	118,095.00
R2032	On 05/11/2020	Bond Future	8.94	Call	306.23000	0.30623	309.82000	0.30982	306.230	17.14	0.10	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	424.56000	0.42456	428.43000	0.42843	424.560	17.14	0.13	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	776.07000	0.77607	779.92000	0.77992	776.070	17.32	0.21	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	1,034.78000	1.03478	1,038.15000	1.03815	1,034.780	17.51	0.27	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	1,382.55000	1.38255	1,413.74000	1.41374	1,382.550	19.23	0.29	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	1,250.23000	1.25023	1,279.85000	1.27985	1,250.230	19.40	0.27	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.57688	87.95141	10.58486	87.90535		16.59	0.00	0.00	0	60.00
R2032	On 04/02/2021	Bond Future	8.79	Call	608.26000	0.60826	608.22000	0.60822	608.260	15.76	0.14	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	1,110.93000	1.11093	1,109.23000	1.10923	1,110.930	15.76	0.22	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	3,245.80000	3.24580	3,277.23000	3.27723	3,245.800	16.88	0.42	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.81192	84.73932	10.82022	84.69290		15.93	0.00	0.00	0	0.00
R2032	On 06/05/2021	Bond Future	10.33	Call	3,205.10000	3.20510	3,193.81000	3.19381	3,205.100	15.59	0.43	0.00	0	736.00
R2032	On 06/05/2021	Bond Future	12.57	Put	1,368.64000	1.36864	1,384.13000	1.38413	1,368.640	17.10	0.19	0.00	0	736.00
R2032	On 05/08/2021	Bond Future			11.05927	85.65770	11.06792	85.61088		15.16	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			11.04988	86.25601	11.08343	86.04560		20.47	0.00	63,311,911.34	734	106,606.00

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 04/02/2021	Bond Future			11.28959	87.14238		11.32455	86.93008		18.71	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	8,976.03000	8.97603	9,143.77000	9.14377	8,976.030	17.68	0.74	0.00	0	650.00	
R2035	On 04/02/2021	Bond Future	11.14	Put	4,790.76000	4.79076	4,912.97000	4.91297	4,790.760	18.61	0.51	0.00	0	650.00	
R2035	On 06/05/2021	Bond Future			11.52795	83.59193		11.56435	83.37763		17.89	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	1,876.53000	1.87653	1,825.46000	1.82546	1,876.530	16.93	0.28	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	10.81	Call	3,008.31000	3.00831	2,935.08000	2.93508	3,008.310	17.24	0.39	0.00	0	1,650.00	
R2035	On 06/05/2021	Bond Future	11.32	Put	5,589.94000	5.58994	5,709.79000	5.70979	5,589.940	17.73	0.51	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	11.55	Put	4,896.84000	4.89684	5,007.28000	5.00728	4,896.840	17.94	0.47	0.00	0	1,650.00	
R2035	On 06/05/2021	Bond Future	12.02	Put	3,735.39000	3.73539	3,827.58000	3.82758	3,735.390	18.46	0.38	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	12.77	Put	2,384.03000	2.38403	2,450.99000	2.45099	2,384.030	19.22	0.27	0.00	0	1,650.00	
R2035	On 05/08/2021	Bond Future			11.78195	84.49775		11.81997	84.28113		16.93	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			11.32046	81.58708		11.35911	81.34936		21.87	0.00	734,283.72	9	139,105.00
R2037	On 04/02/2021	Bond Future			11.55329	78.17126		11.59353	77.93146		21.04	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	701.39000	0.70139	675.23000	0.67523	701.390	19.92	0.14	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.35	Put	9,240.91000	9.24091	9,429.69000	9.42969	9,240.910	19.92	0.74	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.48	Call	1,719.22000	1.71922	1,662.50000	1.66250	1,719.220	19.92	0.29	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	10.85	Put	6,863.12000	6.86312	7,027.83000	7.02783	6,863.120	20.33	0.63	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	11.90	Put	3,456.60000	3.45660	3,566.74000	3.56674	3,456.600	21.53	0.40	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	11.97	Call	5,727.86000	5.72786	5,594.80000	5.59480	5,727.860	21.63	0.61	0.00	0	300.00	
R2037	On 04/02/2021	Bond Future	13.73	Put	807.06000	0.80706	846.23000	0.84623	807.060	22.63	0.13	0.00	0	300.00	
R2037	On 06/05/2021	Bond Future			11.79332	79.00064		11.83525	78.75847		19.15	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			12.05107	75.60120		12.09489	75.35645		19.17	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			11.50465	83.22800		11.53298	83.04500		22.60	0.00	0.00	0	72,616.00
R2040	On 05/11/2020	Bond Future	9.50	Call	121.02000	0.12102	118.37000	0.11837	121.020	20.95	0.04	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	201.79000	0.20179	197.05000	0.19705	201.790	20.95	0.06	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	348.80000	0.34880	340.15000	0.34015	348.800	20.95	0.10	0.00	0	2,380.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	532.82000	0.53282	519.25000	0.51925	532.820	20.95	0.14	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.00	Call	1,827.88000	1.82788	1,784.33000	1.78433	1,827.880	21.85	0.36	0.00	0	2,380.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	3,300.51000	3.30051	3,412.81000	3.41281	3,300.510	22.60	0.48	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	2,712.71000	2.71271	2,813.67000	2.81367	2,712.710	22.87	0.42	0.00	0	2,000.00	
R2040	On 04/02/2021	Bond Future			11.73661	79.57878		11.76613	79.39423		21.81	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	465.94000	0.46594	454.04000	0.45404	465.940	20.55	0.10	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	9.57	Call	518.87000	0.51887	505.70000	0.50570	518.870	20.55	0.11	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.07	Call	963.95000	0.96395	940.55000	0.94055	963.950	20.55	0.18	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.24	Call	1,166.59000	1.16659	1,138.79000	1.13879	1,166.590	20.55	0.20	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.57	Put	5,129.21000	5.12921	5,237.63000	5.23763	5,129.210	21.61	0.51	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.74	Put	4,581.10000	4.58110	4,682.70000	4.68270	4,581.100	21.80	0.47	0.00	0	800.00	
R2040	On 06/05/2021	Bond Future			11.97538	80.42314		12.00617	80.23677		19.68	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
R2040	On 05/08/2021	Bond Future			12.23181	76.78884		12.26402	76.60054		19.63	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future			11.61589	79.51501		11.64936	79.30098		23.70	0.00	318,060.04	4	49,330.00
R2044	On 05/11/2020	Bond Future	8.87	Call	17.05000	0.01705		16.62000	0.01662	17.050	22.01	0.01	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	55.78000	0.05578		54.13000	0.05413	55.780	22.01	0.02	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	9.34	Call	63.51000	0.06351		61.60000	0.06160	63.510	22.01	0.02	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	158.19000	0.15819		153.08000	0.15308	158.190	22.01	0.05	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	269.63000	0.26963		260.71000	0.26071	269.630	22.01	0.08	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	298.18000	0.29818		288.28000	0.28828	298.180	22.01	0.09	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	310.26000	0.31026		299.95000	0.29995	310.260	22.01	0.09	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	5,395.40000	5.39540		5,557.91000	5.55791	5,395.400	22.56	0.66	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	4,909.50000	4.90950		5,065.30000	5.06530	4,909.500	22.77	0.62	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	4,073.70000	4.07370		4,216.13000	4.21613	4,073.700	23.16	0.55	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	3,891.87000	3.89187		4,031.04000	4.03104	3,891.870	23.25	0.54	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.84293	75.95272		11.87784	75.73687		22.85	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	510.24000	0.51024		494.08000	0.49408	510.240	21.55	0.10	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	11,892.86000	11.89286		12,076.15000	12.07615	11,892.860	21.55	0.80	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	8,649.78000	8.64978		8,812.54000	8.81254	8,649.780	21.68	0.70	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			12.07640	76.75870		12.11286	76.54066		20.63	0.00	0.00	0	0.00
R2044	On 05/08/2021	Bond Future			12.32713	73.20982		12.36531	72.98954		20.60	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			11.59450	78.28413		11.63831	78.00017		24.30	0.00	4,540,479.54	58	111,762.00
R2048	On 05/11/2020	Bond Future	10.00	Call	288.52000	0.28852		273.36000	0.27336	288.520	22.50	0.08	0.00	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	1,657.58000	1.65758		1,585.94000	1.58594	1,657.580	23.49	0.33	0.00	0	950.00
R2048	On 04/02/2021	Bond Future			11.82073	79.08861		11.86653	78.80199		22.14	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future	10.75	Call	1,813.21000	1.81321		1,744.16000	1.74416	1,813.210	20.86	0.28	0.00	0	2,590.00
R2048	On 04/02/2021	Bond Future	11.50	Call	3,677.23000	3.67723		3,561.34000	3.56134	3,677.230	21.86	0.46	0.00	0	2,590.00
R2048	On 06/05/2021	Bond Future			12.04496	75.51590		12.09281	75.22638		21.10	0.00	0.00	0	0.00
R2048	On 05/08/2021	Bond Future			12.28349	76.33422		12.33361	76.04164		19.83	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			3.49873	101.99645		3.39909	102.03520		0.17	0.00	0.00	0	7,525.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.93895	66.14972		10.97732	65.94206		23.44	0.00	0.00	0	26,330.00
R209	On 04/02/2021	Bond Future			11.14571	66.82982		11.18550	66.62031		21.23	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.35738	64.39854		11.39870	64.18690		20.67	0.00	0.00	0	1,420.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 06/05/2021	Bond Future	10.25	Call	2,002.50000	2.00250	1,943.08000	1.94308	2,002.500	19.66	0.32	0.00	0	3,000.00	
R209	On 06/05/2021	Bond Future	11.25	Put	4,655.60000	4.65560	4,767.96000	4.76796	4,655.600	20.42	0.49	0.00	0	3,000.00	
R209	On 06/05/2021	Bond Future	12.25	Put	2,630.76000	2.63076	2,706.66000	2.70666	2,630.760	21.73	0.32	0.00	0	3,000.00	
R209	On 05/08/2021	Bond Future			11.57796	65.09644	11.62090	64.88261		19.86	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			188.04099	188.04099	187.06157	187.06157			0.00	0.00	0	2,243.00	
R210	On 04/02/2021	Bond Future			190.01968	190.01968	189.03075	189.03075			0.00	0.00	0	0.00	
R210	On 06/05/2021	Bond Future			189.38978	189.38978	188.39043	188.39043			0.00	0.00	0	0.00	
R210	On 05/08/2021	Bond Future			191.48584	191.48584	190.47566	190.47566			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			167.87904	167.87904	167.73773	167.73773			0.00	0.00	0	6,967.00	
R212	On 04/02/2021	Bond Future			167.36772	167.36772	167.22556	167.22556			0.00	0.00	0	0.00	
R212	On 06/05/2021	Bond Future			169.18170	169.18170	169.03831	169.03831			0.00	0.00	0	0.00	
R212	On 05/08/2021	Bond Future			168.74312	168.74312	168.59829	168.59829			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			9.90964	82.82959	9.92232	82.75909		17.29	0.00	3,644,501.96	44	16,434.00	
R213	On 04/02/2021	Bond Future			10.12775	83.68073	10.14091	83.60982		15.69	0.00	0.00	0	0.00	
R213	On 06/05/2021	Bond Future			10.34563	81.03879	10.35931	80.96727		15.13	0.00	0.00	0	0.00	
R213	On 05/08/2021	Bond Future			10.57853	81.91676	10.59278	81.84461		14.49	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			11.21107	63.82004	11.24938	63.61026		25.18	0.00	0.00	0	19,969.00	
R214	On 04/02/2021	Bond Future			11.41787	64.47582	11.45769	64.26416		22.76	0.00	0.00	0	0.00	
R214	On 06/05/2021	Bond Future			11.62210	61.88244	11.66349	61.66861		22.18	0.00	0.00	0	0.00	
R214	On 05/08/2021	Bond Future			11.83806	62.55303	11.88117	62.33691		21.24	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 :												1,408,218,718.17	15,073	1 235 274.00	

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
------------------	--------	------------	-----------	------------	-----------	--------------	----------------	-------------------	------------	-------	-------------	------------------	---------------

Grand Total:											1,408,218,718.17	15,073	1 235 274.00
---------------------	--	--	--	--	--	--	--	--	--	--	------------------	--------	--------------