



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: 22/09/2020

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.47000		90.47000		90.48000	90.48000			0.00	0.00	0	51.0
AL37	On 05/11/2020	Index Future	755.52400		755.52400		755.78100	755.78100			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	763.17300		763.17300		763.42600	763.42600			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	771.37800		771.37800		771.57300	771.57300			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	779.67600		779.67600		779.83600	779.83600			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	813.13200		813.13200		817.63500	817.63500			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	821.36300		821.36300		825.90600	825.90600			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	830.19400		830.19400		834.72000	834.72000			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	839.12500		839.12500		843.65900	843.65900			0.00	0.00	0	0.0
ALBI	On 05/11/2020	Index Future	714.12400		714.12400		718.17800	718.17800			0.00	0.00	0	226.0
ALBI	On 04/02/2021	Index Future	721.35400		721.35400		725.44200	725.44200			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	729.10900		729.10900		733.18400	733.18400			0.00	0.00	0	0.0

an
ast

00

00

00

00

00

00

00

00

00

00

00

00

:09

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		736.95300	736.95300		741.03500	741.03500			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 05/11/2020	Bond Future		12.06671	71.69328		11.95363	72.26505			0.00	0.00	0	350.0
ES33	On 04/02/2021	Bond Future		12.35421	72.41882		12.23607	72.99633			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		12.64111	69.42287		12.51884	70.00123			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		12.94585	70.17807		12.81867	70.75943			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 05/11/2020	Bond Future		12.49745	70.75057		12.38396	71.38168			0.00	0.00	0	4,789.0
ES42	On 04/02/2021	Bond Future		12.76700	71.46697		12.64817	72.10442			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		13.04657	67.97775		12.92293	68.61671			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		13.33566	68.71753		13.20658	69.36025			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 05/11/2020	GOVI		705.47100	705.47100		709.40900	709.40900			0.00	0.00	0	1,007.0
GOVI	On 04/02/2021	GOVI		712.61300	712.61300		716.58600	716.58600			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI		720.27500	720.27500		724.23200	724.23200			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		728.02300	728.02300		731.98800	731.98800			0.00	0.00	0	0.0
I2025	On 05/11/2020	Bond Future		143.38535	143.38535		143.31944	143.31944			0.00	2,150,780.25	15	3,906.0
I2025	On 04/02/2021	Bond Future		143.36289	143.36289		143.29618	143.29618			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		144.93897	144.93897		144.86081	144.86081			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		145.01825	145.01825		144.93237	144.93237			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 05/11/2020	Bond Future		100.02076	100.02076		100.35032	100.35032			0.00	0.00	0	4,975.0
I2029	On 04/02/2021	Bond Future		101.05768	101.05768		101.39050	101.39050			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future		101.02878	101.02878		101.35773	101.35773			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		102.15127	102.15127		102.47903	102.47903			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 05/11/2020	Bond Future	93.58891		93.58891		94.32980	94.32980			0.00	0.00	0	10,329.0
I2033	On 04/02/2021	Bond Future	94.55917		94.55917		95.30761	95.30761			0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	94.38245		94.38245		95.13201	95.13201			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	95.43110		95.43110		96.18452	96.18452			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 05/11/2020	Bond Future	105.16835		105.16835		105.95211	105.95211			0.00	0.00	0	11,137.0
I2038	On 04/02/2021	Bond Future	104.56102		104.56102		105.35287	105.35287			0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future	105.71074		105.71074		106.50345	106.50345			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	105.16291		105.16291		105.95944	105.95944			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 05/11/2020	Bond Future	93.27205		93.27205		93.21535	93.21535			0.00	0.00	0	16,211.0
I2046	On 04/02/2021	Bond Future	94.23904		94.23904		94.18163	94.18163			0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future	93.48418		93.48418		93.41907	93.41907			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	94.52284		94.52284		94.45275	94.45275			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 05/11/2020	Bond Future	94.66250		94.66250		95.12113	95.12113			0.00	3,786,500.00	40	13,930.0
I2050	On 04/02/2021	Bond Future	93.75307		93.75307		94.21646	94.21646			0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future	94.78381		94.78381		95.24534	95.24534			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	93.90862		93.90862		94.37063	94.37063			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 05/11/2020	Index Future	256.26100		256.26100		256.78800	256.78800			0.00	0.00	0	1,201.0
IGOV	On 04/02/2021	Index Future	258.91800		258.91800		259.44900	259.44900			0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	261.76400		261.76400		262.28000	262.28000			0.00	0.00	0	0.0
IGOV	On 05/08/2021	Index Future	264.64200		264.64200		265.15100	265.15100			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.37500		96.62500		3.39500	96.60500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.39000		96.61000		3.41000	96.59000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.33500		96.66500		3.34500	96.65500			0.00	0.00	0	30,010.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.35000		96.65000		3.36000	96.64000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.37000		96.63000		3.40000	96.60000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.39000		96.61000		3.41000	96.59000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.51500		96.48500		3.54500	96.45500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.68500		96.31500		3.70500	96.29500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.84000		96.16000		3.86000	96.14000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.02000		95.98000		4.05000	95.95000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.24500		95.75500		4.25500	95.74500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.64500		95.35500		4.60000	95.40000			0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.34677		119.36241		7.34303	119.38228		7.95	0.00	24,588,656.46	206	90,567.0

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	111.04000	0.11104		117.96000	0.11796	111.040	7.64	0.08	0.00	0	80.0	
R186	On 05/11/2020	Bond Future	7.00	Call	584.21000	0.58421		602.66000	0.60266	584.210	7.86	0.29	0.00	0	1,200.0	
R186	On 05/11/2020	Bond Future	7.50	Call	1,773.86000	1.77386		1,800.41000	1.80041	1,773.860	8.07	0.60	0.00	0	80.0	
R186	On 05/11/2020	Bond Future	7.84	Call	3,023.79000	3.02379		3,050.83000	3.05083	3,023.790	8.32	0.78	0.00	0	3,500.0	
R186	On 05/11/2020	Bond Future	8.00	Call	3,699.62000	3.69962		3,725.92000	3.72592	3,699.620	8.45	0.84	0.00	0	1,200.0	
R186	On 05/11/2020	Bond Future	8.34	Call	5,238.85000	5.23885		5,262.81000	5.26281	5,238.850	8.66	0.93	0.00	0	3,500.0	
R186	On 05/11/2020	Bond Future	9.26	Put	2.67000	0.00267		2.94000	0.00294	2.670	8.66	0.00	0.00	0	3,500.0	
R186	On 04/02/2021	Bond Future			7.53038	115.29159		7.52643	115.31162		7.96	0.00	0.00	0	0.0	
R186	On 04/02/2021	Bond Future	8.00	Put	1,280.90000	1.28090		1,281.97000	1.28197	1,280.900	8.18	0.33	0.00	0	15,177.0	
R186	On 06/05/2021	Bond Future			7.71773	116.53208		7.71533	116.54368		7.14	0.00	0.00	0	0.0	
R186	On 05/08/2021	Bond Future			7.92409	112.51807		7.92270	112.52446		7.23	0.00	0.00	0	0.0	
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R197	On 05/11/2020	Bond Future			313.77139	313.77139		314.56334	314.56334			0.00	0.00	0	2,902.0	
R197	On 04/02/2021	Bond Future			309.16885	309.16885		309.96881	309.96881			0.00	0.00	0	0.0	
R197	On 06/05/2021	Bond Future			312.56825	312.56825		313.35378	313.35378			0.00	0.00	0	0.0	
R197	On 05/08/2021	Bond Future			308.03409	308.03409		308.81381	308.81381			0.00	0.00	0	0.0	
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R202	On 05/11/2020	Bond Future			213.03329	213.03329		212.90701	212.90701			0.00	0.00	0	7,870.0	
R202	On 04/02/2021	Bond Future			211.06947	211.06947		210.94154	210.94154			0.00	0.00	0	0.0	
R202	On 06/05/2021	Bond Future			213.38997	213.38997		213.24486	213.24486			0.00	0.00	0	0.0	
R202	On 05/08/2021	Bond Future			211.50785	211.50785		211.35130	211.35130			0.00	0.00	0	0.0	
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2023	On 05/11/2020	Bond Future			4.61620	108.28486		4.64660	108.21631		1.88	0.00	0.00	0	34,442.0	
R2023	On 04/02/2021	Bond Future			4.69257	109.38074		4.72710	109.31140		1.93	0.00	0.00	0	0.0	
R2023	On 06/05/2021	Bond Future			4.74168	106.64966		4.78582	106.57159		1.80	0.00	0.00	0	0.0	
R2023	On 05/08/2021	Bond Future			4.80530	107.80942		4.86038	107.72547		1.59	0.00	0.00	0	0.0	
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2030	On 05/11/2020	Bond Future			9.50164	93.10396		9.40180	93.67441		14.06	0.00	33,238,113.72	357	92,540.0	
R2030	On 05/11/2020	Bond Future	8.10	Call	50.20000	0.05020		74.95000	0.07495	50.200	13.22	0.03	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.34	Call	114.23000	0.11423		162.20000	0.16220	114.230	13.29	0.06	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	8.36	Call	122.14000	0.12214		172.68000	0.17268	122.140	13.30	0.07	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	8.53	Call	209.57000	0.20957		286.04000	0.28604	209.570	13.43	0.10	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	8.73	Call	371.92000	0.37192		488.42000	0.48842	371.920	13.62	0.16	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.85	Call	506.11000	0.50611		650.89000	0.65089	506.110	13.73	0.21	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.86	Call	518.67000	0.51867		665.93000	0.66593	518.670	13.74	0.21	0.00	0	14,160.0	

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	767.82000	0.76782	959.72000	0.95972	767.820	13.89	0.28	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	784.45000	0.78445	979.08000	0.97908	784.450	13.90	0.29	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	1,150.15000	1.15015	1,398.37000	1.39837	1,150.150	14.05	0.38	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.49	Put	1,873.04000	1.87304	1,624.92000	1.62492	1,873.040	14.26	0.50	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	9.60	Put	1,585.63000	1.58563	1,367.37000	1.36737	1,585.630	14.40	0.44	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	1,561.34000	1.56134	1,345.72000	1.34572	1,561.340	14.41	0.44	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.65	Put	1,466.95000	1.46695	1,261.70000	1.26170	1,466.950	14.46	0.42	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	1,045.05000	1.04505	889.66000	0.88966	1,045.050	14.75	0.33	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.99	Put	839.43000	0.83943	710.60000	0.71060	839.430	14.95	0.27	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	744.16000	0.74416	628.19000	0.62819	744.160	15.05	0.25	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	412.70000	0.41270	343.56000	0.34356	412.700	15.35	0.16	0.00	0	8,000.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	330.94000	0.33094	273.89000	0.27389	330.940	15.35	0.13	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.72111	90.04221	9.61681	90.61838		13.94	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.20	Call	460.65000	0.46065	547.10000	0.54710	460.650	13.31	0.13	0.00	0	1,600.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	585.84000	0.58584	690.00000	0.69000	585.840	13.31	0.16	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	594.47000	0.59447	699.81000	0.69981	594.470	13.31	0.16	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,192.35000	1.19235	1,366.85000	1.36685	1,192.350	13.53	0.27	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	1,649.22000	1.64922	1,866.20000	1.86620	1,649.220	13.70	0.34	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	9.20	Call	1,809.91000	1.80991	2,040.34000	2.04034	1,809.910	13.76	0.37	0.00	0	1,600.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	2,015.95000	2.01595	1,829.97000	1.82997	2,015.950	14.59	0.35	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.94570	91.01149	9.83796	91.58698		12.67	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	464.40000	0.46440	538.59000	0.53859	464.400	12.00	0.12	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	5,924.00000	5.92400	5,562.88000	5.56288	5,924.000	12.32	0.65	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	3,721.04000	3.72104	3,456.67000	3.45667	3,721.040	12.78	0.49	0.00	0	700.0	
R2030	On 05/08/2021	Bond Future			10.19136	87.99611	10.07929	88.57357		12.73	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 05/11/2020	Bond Future			10.45831	86.40950	10.39468	86.78590		17.24	0.00	0.00	0	121,002.0	
R2032	On 05/11/2020	Bond Future	8.94	Call	57.11000	0.05711	74.36000	0.07436	57.110	16.08	0.03	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.11	Call	97.49000	0.09749	124.11000	0.12411	97.490	16.08	0.05	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	258.17000	0.25817	314.68000	0.31468	258.170	16.29	0.11	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	406.69000	0.40669	485.32000	0.48532	406.690	16.50	0.16	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	964.03000	0.96403	884.72000	0.88472	964.030	18.35	0.28	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	839.20000	0.83920	769.46000	0.76946	839.200	18.52	0.25	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			10.69308	87.28398	10.62674	87.66414		16.40	0.00	0.00	0	0.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	361.77000	0.36177	405.62000	0.40562	361.770	15.59	0.10	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	739.50000	0.73950	816.00000	0.81600	739.500	15.59	0.17	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	3,167.78000	3.16778	3,013.85000	3.01385	3,167.780	16.68	0.45	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			10.93080	84.07786	10.86274	84.45567		15.58	0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	2,617.84000	2.61784	2,777.62000	2.77762	2,617.840	15.24	0.39	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,260.34000	1.26034	1,195.72000	1.19572	1,260.340	16.76	0.19	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			11.18279	84.99247	11.11245	85.37039		14.88	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 05/11/2020	Bond Future			11.21463		85.23014		11.10551	85.90754		19.52	0.00	115,060,689.00	1,350	107,622.0
R2035	On 04/02/2021	Bond Future			11.46375		86.09265		11.34987	86.77682		18.59	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	9,502.03000		9.50203	8,975.00000	8.97500	9,502.030		17.57	0.80	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	4,966.15000		4.96615	4,608.60000	4.60860	4,966.150		18.49	0.56	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.70728		82.54414		11.58961	83.22941		17.67	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,364.01000		1.36401	1,536.16000	1.53616	1,364.010		16.70	0.23	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.81	Call	2,333.44000		2.33344	2,583.95000	2.58395	2,333.440		17.01	0.34	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.32	Put	5,829.04000		5.82904	5,469.30000	5.46930	5,829.040		17.50	0.55	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	5,085.81000		5.08581	4,758.89000	4.75889	5,085.810		17.72	0.50	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	3,834.75000		3.83475	3,570.53000	3.57053	3,834.750		18.24	0.41	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	2,390.96000		2.39096	2,210.08000	2.21008	2,390.960		19.00	0.29	0.00	0	1,650.0
R2035	On 05/08/2021	Bond Future			11.96869		83.44200		11.84645	84.13076		16.77	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 05/11/2020	Bond Future			11.46138		80.72559		11.35715	81.36139		20.80	0.00	3,551,925.96	44	138,912.0
R2037	On 04/02/2021	Bond Future			11.70240		77.28833		11.59369	77.93051		20.86	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	408.88000		0.40888	482.32000	0.48232	408.880		19.76	0.10	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	9,630.09000		9.63009	9,137.37000	9.13737	9,630.090		19.76	0.79	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	1,185.78000		1.18578	1,352.76000	1.35276	1,185.780		19.76	0.23	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	7,087.70000		7.08770	6,669.85000	6.66985	7,087.700		20.16	0.68	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	3,422.53000		3.42253	3,169.81000	3.16981	3,422.530		21.34	0.43	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	4,799.08000		4.79908	5,198.44000	5.19844	4,799.080		21.45	0.59	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	693.63000		0.69363	624.91000	0.62491	693.630		22.42	0.12	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.94667		78.12062		11.83433	78.76377		18.84	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			12.21082		74.71481		12.09403	75.36124		18.90	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future			11.63066		82.41918		11.51611	83.15389		21.57	0.00	35,440,247.40	430	72,934.0
R2040	On 05/11/2020	Bond Future	9.50	Call	10.96000		0.01096	17.97000	0.01797	10.960		19.75	0.01	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	25.79000		0.02579	40.36000	0.04036	25.790		19.75	0.01	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	63.75000		0.06375	94.80000	0.09480	63.750		19.75	0.03	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	10.23	Call	127.22000		0.12722	181.70000	0.18170	127.220		19.75	0.05	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	887.95000		0.88795	1,115.59000	1.11559	887.950		20.75	0.26	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	11.50	Put	2,916.44000		2.91644	2,565.91000	2.56591	2,916.440		21.57	0.54	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	2,274.64000		2.27464	1,983.70000	1.98370	2,274.640		21.86	0.46	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			11.87025		78.74883		11.75065	79.49092		21.68	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	255.67000		0.25567	311.21000	0.31121	255.670		20.41	0.06	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	290.64000		0.29064	352.35000	0.35235	290.640		20.41	0.07	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	606.48000		0.60648	717.86000	0.71786	606.480		20.41	0.13	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	760.00000		0.76000	892.75000	0.89275	760.000		20.41	0.16	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	5,161.47000		5.16147	4,782.15000	4.78215	5,161.470		21.49	0.55	0.00	0	500.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 04/02/2021	Bond Future	11.74	Put	4,575.21000		4.57521	4,226.70000	4.22670	4,575.210		21.67	0.50	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			12.11281		79.59688	11.98895	80.34091			19.49	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future			12.37511		75.95687	12.24610	76.70521			19.45	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2044	On 05/11/2020	Bond Future			11.67708		79.12450	11.55712	79.89329			22.59	0.00	2,294,610.50	29	47,308.0
R2044	On 05/11/2020	Bond Future	8.87	Call	0.50000		0.00050	0.99000	0.00099	0.500		20.71	0.00	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	3.72000		0.00372	6.58000	0.00658	3.720		20.71	0.00	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	9.34	Call	4.63000		0.00463	8.08000	0.00808	4.630		20.71	0.00	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	9.72	Call	21.04000		0.02104	33.81000	0.03381	21.040		20.71	0.01	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	50.29000		0.05029	76.86000	0.07686	50.290		20.71	0.02	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	10.02	Call	59.19000		0.05919	89.60000	0.08960	59.190		20.71	0.03	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	63.11000		0.06311	95.18000	0.09518	63.110		20.71	0.03	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	5,031.92000		5.03192	4,507.56000	4.50756	5,031.920		21.86	0.73	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	4,491.85000		4.49185	4,003.03000	4.00303	4,491.850		22.07	0.69	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	3,568.32000		3.56832	3,148.28000	3.14828	3,568.320		22.42	0.61	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	11.43	Put	3,369.13000		3.36913	2,965.41000	2.96541	3,369.130		22.49	0.59	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			11.90887		75.54590	11.78354	76.32239			22.70	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	313.64000		0.31364	382.18000	0.38218	313.640		21.38	0.08	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	11,969.25000		11.96925	11,333.64000	11.33364	11,969.250		21.38	0.84	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	8,601.69000		8.60169	8,055.78000	8.05578	8,601.690		21.51	0.73	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			12.14329		76.35952	12.01332	77.13857			20.38	0.00	0.00	0	0.0
R2044	On 05/08/2021	Bond Future			12.39668		72.80940	12.26113	73.59336			20.35	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2048	On 05/11/2020	Bond Future			11.63586		78.01600	11.51063	78.83306			23.19	0.00	6,631,360.00	85	112,631.0
R2048	On 05/11/2020	Bond Future	10.00	Call	59.02000		0.05902	91.09000	0.09109	59.020		21.16	0.03	0.00	0	950.0
R2048	On 05/11/2020	Bond Future	11.00	Call	892.10000		0.89210	1,143.15000	1.14315	892.100		22.29	0.26	0.00	0	950.0
R2048	On 04/02/2021	Bond Future			11.86596		78.80554	11.73495	79.63079			22.02	0.00	0.00	0	0.0
R2048	On 04/02/2021	Bond Future	10.75	Call	1,407.67000		1.40767	1,639.42000	1.63942	1,407.670		20.70	0.25	0.00	0	2,590.0
R2048	On 04/02/2021	Bond Future	11.50	Call	3,145.31000		3.14531	3,535.19000	3.53519	3,145.310		21.74	0.44	0.00	0	2,590.0
R2048	On 06/05/2021	Bond Future			12.09026		75.24176	11.95431	76.07006			20.87	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			12.33042		76.06020	12.18862	76.89397			19.62	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208	On 05/11/2020	Bond Future			3.45853		102.01208	3.45714	102.01262			0.19	0.00	0.00	0	7,525.0
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209	On 05/11/2020	Bond Future			11.03345		65.64002	10.91829	66.26193			22.01	0.00	6,170,161.88	94	27,967.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 04/02/2021	Bond Future			11.24588	66.30428		11.12629	66.93244		21.14	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.45949	63.87740		11.33621	64.50737		20.14	0.00	0.00	0	2,505.0
R209	On 06/05/2021	Bond Future	10.25	Call	1,554.41000	1.55441	1,746.22000	1.74622	1,554.410		19.10	0.28	0.00	0	4,750.0
R209	On 06/05/2021	Bond Future	11.25	Put	4,628.80000	4.62880	4,324.05000	4.32405	4,628.800		20.14	0.51	0.00	0	6,000.0
R209	On 06/05/2021	Bond Future	12.25	Put	2,569.43000	2.56943	2,378.38000	2.37838	2,569.430		21.68	0.33	0.00	0	6,000.0
R209	On 05/08/2021	Bond Future			11.68361	64.57222		11.55604	65.20600		19.47	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 05/11/2020	Bond Future			188.03124	188.03124		187.55331	187.55331			0.00	0.00	0	2,243.0
R210	On 04/02/2021	Bond Future			189.98056	189.98056		189.49748	189.49748			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future			189.35408	189.35408		188.85156	188.85156			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			191.45795	191.45795		190.94090	190.94090			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R212	On 05/11/2020	Bond Future			169.55673	169.55673		169.50745	169.50745			0.00	0.00	0	6,967.0
R212	On 04/02/2021	Bond Future			169.01536	169.01536		168.96538	168.96538			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			170.87367	170.87367		170.81049	170.81049			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			170.43941	170.43941		170.36746	170.36746			0.00	0.00	0	0.0
R212	On 31/01/2022	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 05/11/2020	Bond Future			9.96810	82.50523		9.88888	82.94518		16.25	0.00	2,970,188.28	36	16,417.0
R213	On 04/02/2021	Bond Future			10.19108	83.34021		10.10851	83.78456		15.53	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			10.40918	80.70728		10.32433	81.15031		14.72	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			10.64419	81.58502		10.55639	82.02903		14.21	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 05/11/2020	Bond Future			11.31856	63.23430		11.20332	63.86262		23.70	0.00	1,517,623.20	24	19,028.0
R214	On 04/02/2021	Bond Future			11.53164	63.87420		11.41168	64.50883		22.66	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future			11.73851	61.28416		11.61468	61.92090		21.64	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			11.95883	61.95077		11.83041	62.59151		20.85	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Total for Derivatives :											237,400,856.65	2,710	1 271 881.0
Grand Total:											237,400,856.65	2,710	1 271 881.0