



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: 13/10/2020

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.28000		90.28000		90.29000	90.29000			0.00	0.00	0	51.0
AL37	On 05/11/2020	Index Future	760.77200		760.77200		760.71700	760.71700			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	768.27000		768.27000		768.24700	768.24700			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	776.55800		776.55800		776.52000	776.52000			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	784.98800		784.98800		784.97000	784.97000			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	814.56400		814.56400		813.84000	813.84000			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	822.59300		822.59300		821.89600	821.89600			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	831.46600		831.46600		830.74600	830.74600			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	840.49200		840.49200		839.78700	839.78700			0.00	0.00	0	0.0
ALBI	On 05/11/2020	Index Future	714.14100		714.14100		713.75300	713.75300			0.00	0.00	0	226.0
ALBI	On 04/02/2021	Index Future	721.18000		721.18000		720.81800	720.81800			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	728.95900		728.95900		728.58000	728.58000			0.00	0.00	0	0.0

an
ast

00

00

00

00

00

00

00

00

00

00

00

00

:18

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		736.87200	736.87200		736.50900	736.50900			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		12.08311	71.61090		12.09606	71.54596			0.00	0.00	0	350.0
ES33	On 04/02/2021	Bond Future		12.37514	72.31722		12.38806	72.25461			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		12.66220	69.32381		12.67601	69.25906			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		12.96630	70.08526		12.98031	70.02178			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		12.55858	70.41461		12.56631	70.37232			0.00	0.00	0	4,789.0
ES42	On 04/02/2021	Bond Future		12.83454	71.10912		12.84208	71.06937			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		13.11684	67.61917		13.12504	67.57754			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		13.40794	68.36226		13.41614	68.32217			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		705.50000	705.50000		705.12700	705.12700			0.00	0.00	0	1,007.0
GOVI	On 04/02/2021	GOVI		712.45400	712.45400		712.10600	712.10600			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI		720.14000	720.14000		719.77500	719.77500			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		727.95700	727.95700		727.60800	727.60800			0.00	0.00	0	0.0
I2025	On 05/11/2020	Bond Future		143.93514	143.93514		143.82320	143.82320			0.00	0.00	0	3,863.0
I2025	On 04/02/2021	Bond Future		143.88304	143.88304		143.77588	143.77588			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		145.47199	145.47199		145.36081	145.36081			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		145.57363	145.57363		145.46531	145.46531			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		99.94155	99.94155		99.67287	99.67287			0.00	0.00	0	4,935.0
I2029	On 04/02/2021	Bond Future		100.95212	100.95212		100.68483	100.68483			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future		100.92803	100.92803		100.65580	100.65580			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		102.05986	102.05986		101.78744	101.78744			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	93.61487		93.61487		93.62477	93.62477			0.00	0.00	0	10,329.0
I2033	On 04/02/2021	Bond Future	94.56144		94.56144		94.57534	94.57534			0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	94.39063		94.39063		94.40281	94.40281			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	95.44914		95.44914		95.46406	95.46406			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	105.63986		105.63986		105.59545	105.59545			0.00	0.00	0	11,137.0
I2038	On 04/02/2021	Bond Future	105.01206		105.01206		104.97153	104.97153			0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future	106.17205		106.17205		106.12905	106.12905			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	105.64194		105.64194		105.60136	105.60136			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	93.62721		93.62721		93.58770	93.58770			0.00	0.00	0	16,311.0
I2046	On 04/02/2021	Bond Future	94.57395		94.57395		94.53796	94.53796			0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future	93.82908		93.82908		93.79073	93.79073			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	94.88146		94.88146		94.84530	94.84530			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	96.38437		96.38437		95.82129	95.82129			0.00	0.00	0	13,963.0
I2050	On 04/02/2021	Bond Future	95.46993		95.46993		94.90509	94.90509			0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future	96.52449		96.52449		95.95159	95.95159			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	95.68036		95.68036		95.10352	95.10352			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	256.95100		256.95100		256.48100	256.48100			0.00	0.00	0	1,201.0
IGOV	On 04/02/2021	Index Future	259.54700		259.54700		259.08300	259.08300			0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	262.41000		262.41000		261.93600	261.93600			0.00	0.00	0	0.0
IGOV	On 05/08/2021	Index Future	265.32100		265.32100		264.84900	264.84900			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.35500		96.64500		3.35500	96.64500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.35000		96.65000		3.35000	96.65000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.26500		96.73500		3.27500	96.72500			0.00	0.00	0	30,010.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.25000		96.75000		3.26000	96.74000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.23000		96.77000		3.24000	96.76000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.22500		96.77500		3.23500	96.76500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.27000		96.73000		3.29000	96.71000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.42500		96.57500		3.44500	96.55500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.54000		96.46000		3.57000	96.43000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.69000		96.31000		3.72000	96.28000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	3.98500		96.01500		4.01500	95.98500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.33000		95.67000		4.36000	95.64000			0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.19997		120.14544		7.20148	120.13736		6.99	0.00	7,088,580.96	59	85,968.0

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	23.81000		0.02381		26.65000	0.02665	23.810	6.65	0.03	0.00	0	80.0
R186	On 05/11/2020	Bond Future	7.00	Call	401.46000		0.40146		414.65000	0.41465	401.460	6.88	0.31	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.50	Call	1,874.53000		1.87453		1,882.24000	1.88224	1,874.530	7.12	0.78	0.00	0	80.0
R186	On 05/11/2020	Bond Future	8.00	Call	4,214.13000		4.21413		4,209.77000	4.20977	4,214.130	7.55	0.97	0.00	0	1,200.0
R186	On 04/02/2021	Bond Future			7.38096		116.05232		7.38162	116.04894		7.79	0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	8.00	Put	863.14000		0.86314		871.54000	0.87154	863.140	8.05	0.27	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.55811		117.30674		7.55929	117.30099		7.05	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.75179		113.31330		7.75235	113.31070		6.30	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			314.90006		314.90006		314.78919	314.78919			0.00	0.00	0	2,902.0
R197	On 04/02/2021	Bond Future			310.23728		310.23728		310.13803	310.13803			0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			313.66365		313.66365		313.55715	313.55715			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			309.18164		309.18164		309.08258	309.08258			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			211.76547		211.76547		210.90939	210.90939			0.00	0.00	0	7,907.0
R202	On 04/02/2021	Bond Future			209.73878		209.73878		208.88280	208.88280			0.00	0.00	0	0.0
R202	On 06/05/2021	Bond Future			212.05497		212.05497		211.18542	211.18542			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			210.18385		210.18385		209.31028	209.31028			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			4.50349		108.53950		4.53442	108.46955		1.81	0.00	0.00	0	33,416.0
R2023	On 04/02/2021	Bond Future			4.57857		109.61008		4.61141	109.54395		1.79	0.00	0.00	0	0.0
R2023	On 06/05/2021	Bond Future			4.60780		106.88691		4.64672	106.81787		1.79	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.64099		108.06039		4.68466	107.99361		1.62	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			9.45996		93.34154		9.47720	93.24317		12.43	0.00	0.00	0	91,785.0
R2030	On 05/11/2020	Bond Future	8.10	Call	1.69000		0.00169		1.88000	0.00188	1.690	11.69	0.00	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.34	Call	8.66000		0.00866		9.23000	0.00923	8.660	11.69	0.01	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	8.36	Call	9.82000		0.00982		10.43000	0.01043	9.820	11.69	0.01	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	8.53	Call	26.90000		0.02690		27.90000	0.02790	26.900	11.70	0.03	0.00	0	9,414.0
R2030	On 05/11/2020	Bond Future	8.73	Call	77.20000		0.07720		78.29000	0.07829	77.200	11.73	0.07	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.85	Call	137.79000		0.13779		138.28000	0.13828	137.790	11.81	0.11	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.86	Call	144.25000		0.14425		144.66000	0.14466	144.250	11.82	0.11	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	9.03	Call	296.01000		0.29601		293.60000	0.29360	296.010	11.96	0.19	0.00	0	9,414.0
R2030	On 05/11/2020	Bond Future	9.04	Call	307.86000		0.30786		305.19000	0.30519	307.860	11.97	0.20	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	9.23	Call	604.25000		0.60425		594.46000	0.59446	604.250	12.19	0.33	0.00	0	3,000.0

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	9.49	Put	1,076.31000		1.07631	1,148.17000	1.14817	1,076.310	12.42	0.47	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	9.60	Put	811.56000		0.81156	874.62000	0.87462	811.560	12.53	0.39	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	790.15000		0.79015	852.39000	0.85239	790.150	12.54	0.38	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.65	Put	708.77000		0.70877	767.68000	0.76768	708.770	12.58	0.35	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	9.66	Put	689.46000		0.68946	747.53000	0.74753	689.460	12.59	0.34	0.00	0	5,500.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	386.27000		0.38627	428.15000	0.42815	386.270	12.85	0.22	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.99	Put	257.93000		0.25793	290.44000	0.29044	257.930	13.05	0.16	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	205.86000		0.20586	233.88000	0.23388	205.860	13.16	0.13	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	70.76000		0.07076	83.92000	0.08392	70.760	13.65	0.05	0.00	0	2,000.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	49.09000		0.04909	59.09000	0.05909	49.090	13.81	0.04	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.68189		90.25831	9.69920	90.16285		13.93	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.20	Call	361.90000		0.36190	356.68000	0.35668	361.900	13.26	0.11	0.00	0	1,600.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	474.08000		0.47408	467.11000	0.46711	474.080	13.26	0.14	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	481.92000		0.48192	474.82000	0.47482	481.920	13.26	0.14	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,017.12000		1.01712	1,001.96000	1.00196	1,017.120	13.32	0.26	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	1,458.00000		1.45800	1,436.88000	1.43688	1,458.000	13.48	0.34	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	9.20	Call	1,616.97000		1.61697	1,593.81000	1.59381	1,616.970	13.53	0.36	0.00	0	1,600.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	1,662.01000		1.66201	1,705.57000	1.70557	1,662.010	14.37	0.33	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.90382		91.23462	9.92226	91.13628		12.82	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	437.21000		0.43721	430.11000	0.43011	437.210	12.20	0.11	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	5,623.87000		5.62387	5,695.71000	5.69571	5,623.870	12.32	0.65	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	3,437.09000		3.43709	3,492.68000	3.49268	3,437.090	12.77	0.48	0.00	0	700.0	
R2030	On 05/08/2021	Bond Future			10.14563		88.23115	10.16446	88.13427		11.31	0.00	0.00	0	0.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	1,158.90000		1.15890	1,139.84000	1.13984	1,158.900	10.57	0.24	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	1,934.57000		1.93457	1,905.80000	1.90580	1,934.570	10.72	0.35	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	744.54000		0.74454	762.16000	0.76216	744.540	12.26	0.14	0.00	0	600.0	
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			10.47950		86.28465	10.48682	86.24158		15.28	0.00	1,207,985.10	14	121,103.0	
R2032	On 05/11/2020	Bond Future	8.94	Call	1.31000		0.00131	1.59000	0.00159	1.310	14.30	0.00	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.11	Call	4.05000		0.00405	4.73000	0.00473	4.050	14.30	0.00	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	27.05000		0.02705	29.82000	0.02982	27.050	14.30	0.02	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	62.54000		0.06254	67.27000	0.06727	62.540	14.30	0.05	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	343.15000		0.34315	370.74000	0.37074	343.150	15.59	0.18	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	264.07000		0.26407	287.79000	0.28779	264.070	15.75	0.15	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			10.71906		87.13574	10.72607	87.09581		16.38	0.00	0.00	0	0.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	238.29000		0.23829	239.96000	0.23996	238.290	15.50	0.07	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	542.49000		0.54249	544.23000	0.54423	542.490	15.50	0.15	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	2,863.43000		2.86343	2,895.26000	2.89526	2,863.430	16.23	0.45	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			10.95712		83.93238	10.96475	83.89027		15.87	0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	2,348.75000		2.34875	2,341.65000	2.34165	2,348.750	15.12	0.38	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,219.89000		1.21989	1,235.22000	1.23522	1,219.890	17.20	0.19	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			11.20862		84.85429	11.21615	84.81406		13.29	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
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On 05/11/2020	Bond Future			11.26850		84.89871		11.27601	84.85265		17.21	0.00	594,290.97	7	102,027.0
R2035	On 04/02/2021	Bond Future			11.52366		85.73609		11.53091	85.69309		18.39	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	9,554.38000		9,55438	9,599.26000	9,59926	9,554.380		17.26	0.83	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	4,714.00000		4,71400	4,753.73000	4,75373	4,714.000		17.70	0.59	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.76900		82.18811		11.77686	82.14294		17.93	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,174.79000		1,17479	1,172.60000	1,17260	1,174.790		16.93	0.21	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.81	Call	2,008.54000		2,00854	2,003.26000	2,00326	2,008.540		16.93	0.32	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.32	Put	5,755.73000		5,75573	5,791.73000	5,79173	5,755.730		17.26	0.57	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	4,997.06000		4,99706	5,031.07000	5,03107	4,997.060		17.50	0.52	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	3,693.94000		3,69394	3,723.57000	3,72357	3,693.940		17.95	0.42	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	2,295.22000		2,29522	2,318.12000	2,31812	2,295.220		19.01	0.29	0.00	0	1,650.0
R2035	On 05/08/2021	Bond Future			12.03164		83.09071		12.03943	83.04740		14.87	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			11.54185		80.24010		11.54930	80.19538		18.35	0.00	1,203,601.50	15	139,273.0
R2037	On 04/02/2021	Bond Future			11.78989		76.77741		11.79710	76.73554		20.73	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	240.57000		0.24057	242.55000	0.24255	240.570		19.58	0.07	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	9,824.09000		9,82409	9,868.17000	9,86817	9,824.090		19.58	0.83	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	838.28000		0.83828	840.30000	0.84030	838.280		19.58	0.19	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	7,098.63000		7,09863	7,141.32000	7,14132	7,098.630		19.58	0.73	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	3,205.48000		3,20548	3,239.62000	3,23962	3,205.480		20.63	0.45	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	4,059.28000		4,05928	4,050.75000	4,05075	4,059.280		20.70	0.57	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	601.03000		0.60103	614.56000	0.61456	601.030		22.62	0.12	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			12.03721		77.60832		12.04502	77.56438		19.12	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			12.30402		74.20507		12.31179	74.16282		16.88	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			11.68614		82.06725		11.69864	81.98830		18.84	0.00	656,538.00	8	72,831.0
R2040	On 05/11/2020	Bond Future	9.50	Call	0.02000		0.00002	0.03000	0.00003	0.020		17.43	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	0.14000		0.00014	0.17000	0.00017	0.140		17.43	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	1.02000		0.00102	1.21000	0.00121	1.020		17.43	0.00	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	10.23	Call	4.55000		0.00455	5.19000	0.00519	4.550		17.43	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	198.17000		0.19817	204.15000	0.20415	198.170		17.52	0.11	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	11.50	Put	2,196.69000		2,19669	2,276.53000	2,27653	2,196.690		18.46	0.61	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	1,497.81000		1,49781	1,569.28000	1,56928	1,497.810		18.76	0.48	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			11.93164		78.37232		11.94414	78.29601		21.23	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	127.77000		0.12777	128.01000	0.12801	127.770		19.81	0.04	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	149.32000		0.14932	149.50000	0.14950	149.320		19.81	0.04	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	363.70000		0.36370	362.90000	0.36290	363.700		19.81	0.09	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	477.12000		0.47712	475.64000	0.47564	477.120		19.81	0.12	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	11.57	Put	4,833.18000		4.83318	4,892.51000	4.89251	4,833.180		20.26	0.58	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	4,238.15000		4.23815	4,294.31000	4.29431	4,238.150		20.54	0.53	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			12.17620		79.22058	12.18954	79.14177			19.60	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future			12.44005		75.58470	12.45363	75.50726			17.13	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	1,505.01000		1.50501	1,491.67000	1.49167	1,505.010		16.04	0.25	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	2,318.44000		2.31844	2,298.70000	2.29870	2,318.440		16.04	0.34	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	954.01000		0.95401	969.47000	0.96947	954.010		18.57	0.14	0.00	0	900.0
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			11.75935		78.60482	11.76672	78.55856			19.62	0.00	0.00	0	47,251.0
R2044	On 05/11/2020	Bond Future	8.87	Call	0.00000		0.00000	0.00000	0.00000	0.000		18.16	0.00	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	0.00000		0.00000	0.00000	0.00000	0.000		18.16	0.00	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	9.34	Call	0.00000		0.00000	0.00000	0.00000	0.000		18.16	0.00	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	9.72	Call	0.06000		0.00006	0.09000	0.00009	0.060		18.16	0.00	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	0.46000		0.00046	0.58000	0.00058	0.460		18.16	0.00	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	10.02	Call	0.66000		0.00066	0.83000	0.00083	0.660		18.16	0.00	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	0.76000		0.00076	0.95000	0.00095	0.760		18.16	0.00	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	4,805.98000		4.80598	4,861.70000	4.86170	4,805.980		18.18	0.89	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	4,141.27000		4.14127	4,198.74000	4.19874	4,141.270		18.22	0.85	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	3,012.36000		3.01236	3,072.02000	3.07202	3,012.360		18.47	0.74	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	11.43	Put	2,774.06000		2.77406	2,833.85000	2.83385	2,774.060		18.56	0.71	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			11.99818		75.00089	12.00535	74.95743			22.10	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	150.92000		0.15092	152.54000	0.15254	150.920		20.63	0.04	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	12,197.05000		12.19705	12,242.86000	12.24286	12,197.050		20.63	0.89	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	8,649.57000		8.64957	8,694.72000	8.69472	8,649.570		20.63	0.78	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			12.23594		75.81271	12.24372	75.76711			20.37	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	11.35	Call	2,265.06000		2.26506	2,259.37000	2.25937	2,265.060		19.18	0.34	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.90	Put	5,593.77000		5.59377	5,629.29000	5.62929	5,593.770		19.67	0.54	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	3,846.19000		3.84619	3,876.25000	3.87625	3,846.190		20.37	0.42	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			12.49239		72.26458	12.50016	72.22066			17.81	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			11.71358		77.51672	11.71587	77.50210			20.08	0.00	5,503,687.12	71	113,072.0
R2048	On 05/11/2020	Bond Future	10.00	Call	0.67000		0.00067	0.86000	0.00086	0.670		18.55	0.00	0.00	0	950.0
R2048	On 05/11/2020	Bond Future	11.00	Call	174.47000		0.17447	187.13000	0.18713	174.470		18.64	0.10	0.00	0	950.0
R2048	On 04/02/2021	Bond Future			11.95055		78.28128	11.95242	78.26976			21.32	0.00	0.00	0	0.0
R2048	On 04/02/2021	Bond Future	10.75	Call	933.93000		0.93393	942.31000	0.94231	933.930		19.85	0.20	0.00	0	2,590.0
R2048	On 04/02/2021	Bond Future	11.50	Call	2,406.37000		2.40637	2,417.02000	2.41702	2,406.370		20.63	0.40	0.00	0	2,590.0
R2048	On 06/05/2021	Bond Future			12.17803		74.71582	12.18025	74.70260			20.81	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			12.42102		75.53647	12.42299	75.52516			17.10	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			3.61582		101.95095	3.49088	101.99951			0.18	0.00	0.00	0	7,525.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
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			11.06360	65.47862		11.07579	65.41353		19.66	0.00	0.00	0	27,804.0
R209	On 04/02/2021	Bond Future			11.28043	66.12446		11.29257	66.06145		21.15	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.49476	63.69884		11.50763	63.63387		20.33	0.00	0.00	0	2,850.0
R209	On 06/05/2021	Bond Future	10.25	Call	1,418.51000	1.41851	1,408.60000	1.40860	1,418.510	19.51	0.27	0.00	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	11.25	Put	4,479.88000	4.47988	4,523.11000	4.52311	4,479.880	19.88	0.52	0.00	0.00	0	7,150.0
R209	On 06/05/2021	Bond Future	12.25	Put	2,321.95000	2.32195	2,351.94000	2.35194	2,321.950	20.99	0.32	0.00	0.00	0	7,150.0
R209	On 05/08/2021	Bond Future			11.71890	64.39854		11.73193	64.33459		17.42	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			187.04131	187.04131		186.46990	186.46990			0.00	0.00	0	2,230.0
R210	On 04/02/2021	Bond Future			188.93260	188.93260		188.36307	188.36307			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future			188.30640	188.30640		187.72696	187.72696			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			190.41820	190.41820		189.83753	189.83753			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			170.31912	170.31912		170.26521	170.26521			0.00	0.00	0	6,889.0
R212	On 04/02/2021	Bond Future			169.74432	169.74432		169.69689	169.69689			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			171.61915	171.61915		171.56782	171.56782			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			171.21311	171.21311		171.16599	171.16599			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			9.96112	82.54387		9.97842	82.44815		14.46	0.00	0.00	0	16,600.0
R213	On 04/02/2021	Bond Future			10.18776	83.35802		10.20516	83.26476		15.54	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			10.40491	80.72950		10.42336	80.63356		14.91	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			10.63806	81.61591		10.65686	81.52122		12.67	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			11.40424	62.77375		11.41142	62.73541		21.02	0.00	127,367,938.75	2,029	17,463.0
R214	On 04/02/2021	Bond Future			11.62398	63.39288		11.63095	63.35680		22.56	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
R214	On 06/05/2021	Bond Future	11.83393	60.80086		11.84144	60.76309		21.73	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future	12.05697	61.46861		12.06445	61.43212		18.59	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
Total for Derivatives :											143,622,622.40	2,203	1 253 120.0
Grand Total:											143,622,622.40	2,203	1 253 120.0