



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: 12/05/2020

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	91.11000	91.11000	91.18000	91.18000			0.00	0.00	0	51.00
AL37	On 06/08/2020		Index Future	723.06400	723.06400	720.34300	720.34300			0.00	0.00	0	0.00
AL37	On 05/11/2020		Index Future	732.11100	732.11100	729.62300	729.62300			0.00	0.00	0	0.00
AL37	On 04/02/2021		Index Future	741.26100	741.26100	739.27000	739.27000			0.00	0.00	0	0.00
AL37	On 06/05/2021		Index Future	750.78300	750.78300	748.68400	748.68400			0.00	0.00	0	0.00
AL7T	On 06/08/2020		Index Future	799.58500	799.58500	793.17700	793.17700			0.00	0.00	0	0.00
AL7T	On 05/11/2020		Index Future	809.59100	809.59100	803.39500	803.39500			0.00	0.00	0	0.00
AL7T	On 04/02/2021		Index Future	819.70900	819.70900	814.01700	814.01700			0.00	0.00	0	0.00
AL7T	On 06/05/2021		Index Future	830.23800	830.23800	824.38300	824.38300			0.00	0.00	0	0.00
ALBI	On 06/08/2020		Index Future	705.43000	705.43000	700.60200	700.60200			0.00	0.00	0	209.00
ALBI	On 05/11/2020		Index Future	714.25700	714.25700	709.62800	709.62800			0.00	0.00	0	0.00
ALBI	On 04/02/2021		Index Future	723.18400	723.18400	719.01000	719.01000			0.00	0.00	0	0.00
ALBI	On 06/05/2021		Index Future	732.47300	732.47300	728.16600	728.16600			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
E170	On 01/08/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future			11.82000		72.50708	11.82000	72.50708				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future			11.91334		74.13770	12.00918	73.64845				0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future			12.14954		71.27865	12.24312	70.81441				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future			12.40555		72.16999	12.49198	71.75397				0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future			12.66344		69.31800	12.75531	68.88896				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future			12.19000		72.36696	12.19000	72.36696				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future			12.25159		74.19858	12.36633	73.54843				0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future			12.47779		70.85921	12.59216	70.23123				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future			12.71485		71.74549	12.82408	71.16433				0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future			12.96301		68.40845	13.07896	67.81206				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 06/08/2020	GOVI			697.47200		697.47200	692.65300	692.65300				0.00	0.00	0	1,041.00
GOVI	On 05/11/2020	GOVI			706.20000		706.20000	701.57600	701.57600				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI			715.02500		715.02500	710.85200	710.85200				0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI			724.21000		724.21000	719.90400	719.90400				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future			136.93676		136.93676	136.93676	136.93676				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future			136.61107		136.61107	136.71282	136.71282				0.00	27,322,214.00	200	3,096.00
I2025	On 05/11/2020	Bond Future			138.33775		138.33775	138.49742	138.49742				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future			138.57663		138.57663	138.84027	138.84027				0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future			140.38935		140.38935	140.64116	140.64116				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future			99.81511		99.81511	99.81511	99.81511				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future			99.69616		99.69616	100.24287	100.24287				0.00	49,848,080.00	500	4,982.00
I2029	On 05/11/2020	Bond Future			99.81909		99.81909	100.41370	100.41370				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future			101.09053		101.09053	101.76705	101.76705				0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future			101.26152		101.26152	101.93568	101.93568				0.00	0.00	0	0.00

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I2033	On 14/08/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future			98.55339		98.55339		98.55339	98.55339			0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future			97.66311		97.66311		99.64846	99.64846			0.00	0.00	0	11,410.00
I2033	On 05/11/2020	Bond Future			97.68486		97.68486		99.73621	99.73621			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future			98.92912		98.92912		101.08025	101.08025			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future			98.99378		98.99378		101.16193	101.16193			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future			112.79775		112.79775		112.79775	112.79775			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			108.33655		108.33655		109.20464	109.20464			0.00	0.00	0	11,276.00
I2038	On 05/11/2020	Bond Future			109.70604		109.70604		110.63074	110.63074			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			109.38983		109.38983		110.40791	110.40791			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future			110.82094		110.82094		111.84019	111.84019			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			102.32339		102.32339		102.32339	102.32339			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			98.05817		98.05817		98.73553	98.73553			0.00	2,941,745.10	30	15,281.00
I2046	On 05/11/2020	Bond Future			97.51108		97.51108		98.23732	98.23732			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			98.75317		98.75317		99.56183	99.56183			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future			98.23593		98.23593		99.04426	99.04426			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			105.74420		105.74420		105.74420	105.74420			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			98.99721		98.99721		99.95534	99.95534			0.00	1,979,944.20	20	15,767.00
I2050	On 05/11/2020	Bond Future			100.24862		100.24862		101.26019	101.26019			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			99.61511		99.61511		100.71431	100.71431			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future			100.91839		100.91839		102.02083	102.02083			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 06/08/2020	Index Future			256.77900		256.77900		257.49900	257.49900			0.00	0.00	0	587.00
IGOV	On 05/11/2020	Index Future			260.05400		260.05400		260.88000	260.88000			0.00	0.00	0	47.00
IGOV	On 04/02/2021	Index Future			263.36600		263.36600		264.39100	264.39100			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future			266.81000		266.81000		267.81900	267.81900			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			7.74500		118.12958		7.74500	118.12958		5.15	0.00	0.00	0	0.00
R186	On 06/08/2020	Bond Future			7.89813		114.28267		7.98336	113.83063		9.17	0.00	114,282,670.00	1,000	81,906.00
R186	On 06/08/2020	Bond Future	8.00	Call	2,305.87000		2.30587		2,076.41000	2.07641	2,305.870	9.17	0.55	0.00	0	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	6,088.45000		6.08845		5,713.28000	5.71328	6,088.450	10.06	0.86	0.00	0	900.00
R186	On 05/11/2020	Bond Future			8.05049		115.70009		8.13098	115.29064		8.63	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.00	Call	820.00000		0.82000		739.19000	0.73919	820.000	8.33	0.22	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,229.37000		2.22937		2,057.86000	2.05786	2,229.370	8.47	0.45	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	2,617.46000		2.61746		2,426.55000	2.42655	2,617.460	8.53	0.50	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	3,562.93000		3.56293		3,331.59000	3.33159	3,562.930	8.67	0.60	0.00	0	3,500.00

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R186	On 05/11/2020	Bond Future	9.26	Put	874.71000		0.87471		966.16000	0.96616	874.710	9.40	0.20	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.22024		111.86082		8.28779	111.53195		8.47	0.00	0.00	0	0.00
R186	On 06/05/2021	Bond Future			8.39914		113.29915		8.47345	112.95371		8.42	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 07/05/2020	Bond Future			310.47037		310.47037		310.47037	310.47037			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			306.65226		306.65226		306.14048	306.14048			0.00	0.00	0	2,549.00
R197	On 05/11/2020	Bond Future			310.52779		310.52779		310.13564	310.13564			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			306.54209		306.54209		306.37347	306.37347			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			310.55259		310.55259		310.34796	310.34796			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future			223.01697		223.01697		223.01697	223.01697			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			221.28118		221.28118		220.90452	220.90452			0.00	0.00	0	7,724.00
R202	On 05/11/2020	Bond Future			224.07780		224.07780		223.78677	223.78677			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			222.71395		222.71395		222.58399	222.58399			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			225.62743		225.62743		225.47135	225.47135			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 07/05/2020	Bond Future			5.28000		107.88949		5.28000	107.88949		1.37	0.00	0.00	0	0.00
R2023	On 06/08/2020	Bond Future			5.26057		109.34416		5.39015	109.02789		3.01	0.00	0.00	0	27,356.00
R2023	On 05/11/2020	Bond Future			5.28579		106.78781		5.40983	106.51341		2.86	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.32348		108.12296		5.42360	107.92514		2.48	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			5.33948		105.59879		5.46103	105.38681		2.34	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 07/05/2020	Bond Future			9.41000		93.36519		9.41000	93.36519		8.57	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.48398		91.11612		9.61845	90.34273		14.89	0.00	100,227,732.00	1,100	120,576.00
R2030	On 06/08/2020	Bond Future	8.36	Call	499.95000		0.49995		397.55000	0.39755	499.950	14.24	0.16	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	637.73000		0.63773		512.02000	0.51202	637.730	14.24	0.19	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	1,125.17000		1.12517		925.49000	0.92549	1,125.170	14.24	0.29	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	1,471.53000		1.47153		1,225.46000	1.22546	1,471.530	14.25	0.36	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	1,794.22000		1.79422		1,508.72000	1.50872	1,794.220	14.26	0.41	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	2,735.10000		2.73510		3,162.14000	3.16214	2,735.100	14.40	0.51	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	3,401.91000		3.40191		2,965.01000	2.96501	3,401.910	14.69	0.61	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	10.00	Call	4,303.39000		4.30339		3,802.72000	3.80272	4,303.390	14.89	0.69	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.21	Call	5,132.63000		5.13263		4,583.93000	4.58393	5,132.630	15.10	0.75	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	10.40	Put	832.96000		0.83296		0.00000	0.00000	832.960	15.37	0.21	94,514,998.26	5,000	5,000.00
R2030	On 06/08/2020	Bond Future	10.70	Call	7,261.50000		7.26150		6,626.43000	6.62643	7,261.500	15.86	0.85	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.87	Put	462.97000		0.46297		579.00000	0.57900	462.970	16.15	0.13	0.00	0	650.00

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R2030	On 06/08/2020	Bond Future	11.25	Put	259.69000		0.25969	332.63000	0.33263	259.690	16.38	0.08	34,849,863.06	5,000	0.00	
R2030	On 06/08/2020	Bond Future	11.47	Put	176.16000		0.17616	229.52000	0.22952	176.160	16.38	0.06	0.00	0	650.00	
R2030	On 05/11/2020	Bond Future			9.65318		92.24694	9.78612	91.50379		14.17	0.00	0.00	0	0.00	
R2030	On 05/11/2020	Bond Future	8.10	Call	733.29000		0.73329	623.50000	0.62350	733.290	13.55	0.17	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	8.34	Call	979.39000		0.97939	839.99000	0.83999	979.390	13.55	0.21	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	8.36	Call	1,002.42000		1.00242	860.35000	0.86035	1,002.420	13.55	0.21	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	8.53	Call	1,214.88000		1.21488	1,048.95000	1.04895	1,214.880	13.55	0.25	0.00	0	15,947.00	
R2030	On 05/11/2020	Bond Future	8.73	Call	1,505.16000		1.50516	1,308.58000	1.30858	1,505.160	13.55	0.29	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	8.85	Call	1,701.42000		1.70142	1,485.22000	1.48522	1,701.420	13.55	0.32	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	8.86	Call	1,718.55000		1.71855	1,500.67000	1.50067	1,718.550	13.55	0.32	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	9.03	Call	2,028.21000		2.02821	1,781.08000	1.78108	2,028.210	13.55	0.36	0.00	0	15,947.00	
R2030	On 05/11/2020	Bond Future	9.04	Call	2,047.53000		2.04753	1,798.63000	1.79863	2,047.530	13.55	0.36	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	9.23	Call	2,438.22000		2.43822	2,154.98000	2.15498	2,438.220	13.55	0.41	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	3,645.08000		3.64508	4,032.97000	4.03297	3,645.080	13.73	0.49	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	2,991.75000		2.99175	3,332.90000	3.33290	2,991.750	13.90	0.43	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	2,541.04000		2.54104	2,846.23000	2.84623	2,541.040	14.04	0.38	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,956.23000		1.95623	2,209.49000	2.20949	1,956.230	14.27	0.31	0.00	0	15,947.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,796.04000		1.79604	2,033.77000	2.03377	1,796.040	14.36	0.29	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.83926		89.39530	9.96539	88.71138		13.87	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,254.92000		1.25492	1,112.35000	1.11235	1,254.920	13.21	0.23	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,266.85000		1.26685	1,123.19000	1.12319	1,266.850	13.21	0.23	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,959.32000		1.95932	1,757.01000	1.75701	1,959.320	13.21	0.32	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,417.97000		2.41797	2,180.88000	2.18088	2,417.970	13.21	0.37	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	3,282.09000		3.28209	3,574.40000	3.57440	3,282.090	13.84	0.40	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			10.03369		90.54506	10.16737	89.84251		13.88	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	9.15	Call	2,808.82000		2.80882	2,562.82000	2.56282	2,808.820	13.19	0.37	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	10.04	Put	4,836.21000		4.83621	5,182.68000	5.18268	4,836.210	13.56	0.47	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	10.74	Put	3,327.63000		3.32763	3,593.30000	3.59330	3,327.630	14.06	0.36	0.00	0	700.00	
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 07/05/2020	Bond Future			10.12500		88.13538	10.12500	88.13538		10.27	0.00	0.00	0	0.00	
R2032	On 06/08/2020	Bond Future			10.18852		89.96157	10.31005	89.22323		16.45	0.00	0.00	0	98,755.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	329.84000		0.32984	265.35000	0.26535	329.840	15.48	0.11	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	804.48000		0.80448	666.82000	0.66682	804.480	15.48	0.22	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	3,721.84000		3.72184	4,182.73000	4.18273	3,721.840	15.78	0.58	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			10.37057		86.92912	10.49070	86.21877		16.50	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	966.70000		0.96670	842.76000	0.84276	966.700	15.62	0.19	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	1,173.68000		1.17368	1,028.47000	1.02847	1,173.680	15.62	0.23	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	1,665.86000		1.66586	1,474.00000	1.47400	1,665.860	15.62	0.30	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	1,969.38000		1.96938	1,751.03000	1.75103	1,969.380	15.62	0.33	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	2,422.54000		2.42254	2,682.26000	2.68226	2,422.540	16.74	0.34	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	2,263.56000		2.26356	2,510.27000	2.51027	2,263.560	16.87	0.32	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.56567		88.01619	10.67930	87.36275		15.41	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	1,060.72000		1.06072	949.32000	0.94932	1,060.720	14.61	0.19	0.00	0	800.00	

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 04/02/2021	Bond Future	9.29	Call	1,694.36000		1.69436	1,531.94000	1.53194	1,694.360	14.61	0.27	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	3,862.32000		3.86232	4,154.86000	4.15486	3,862.320	15.27	0.42	0.00	0	800.00	
R2032	On 06/05/2021	Bond Future			10.76559		84.99905	10.88574	84.32773		16.19	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 07/05/2020	Bond Future			10.74000		88.07413	10.74000	88.07413		11.64	0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future			10.77732		90.15166	10.87684	89.50715		17.95	0.00	0.00	0	105,142.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	88.63000		0.08863	72.46000	0.07246	88.630	16.60	0.03	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	160.17000		0.16017	132.50000	0.13250	160.170	16.60	0.05	0.00	0	24,761.00	
R2035	On 06/08/2020	Bond Future	9.09	Call	195.72000		0.19572	162.58000	0.16258	195.720	16.60	0.06	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	9.67	Call	612.86000		0.61286	522.96000	0.52296	612.860	16.60	0.17	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	10.45	Put	4,171.57000		4.17157	4,584.69000	4.58469	4,171.570	16.76	0.60	0.00	0	500.00	
R2035	On 05/11/2020	Bond Future			10.96534		86.78968	11.06275	86.17520		18.14	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future			11.16998		87.87485	11.26075	87.31813		16.91	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future	10.14	Put	9,038.94000		9.03894	9,430.31000	9.43031	9,038.940	15.97	0.68	0.00	0	650.00	
R2035	On 04/02/2021	Bond Future	11.14	Put	5,002.76000		5.00276	5,283.03000	5.28303	5,002.760	16.34	0.48	0.00	0	650.00	
R2035	On 06/05/2021	Bond Future			11.37150		84.52250	11.46755	83.94935		17.86	0.00	0.00	0	0.00	
R2035	On 06/05/2021	Bond Future	10.24	Call	2,993.10000		2.99310	2,807.37000	2.80737	2,993.100	16.99	0.34	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	11.32	Put	6,006.77000		6.00677	6,290.91000	6.29091	6,006.770	17.49	0.47	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	12.02	Put	4,224.01000		4.22401	4,445.75000	4.44575	4,224.010	18.12	0.37	0.00	0	793.00	
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2037	On 07/05/2020	Bond Future			10.98000		83.54892	10.98000	83.54892		12.25	0.00	0.00	0	0.00	
R2037	On 06/08/2020	Bond Future			11.03708		81.20218	11.12551	80.63922		20.15	0.00	0.00	0	87,884.00	
R2037	On 05/11/2020	Bond Future			11.21999		82.21018	11.30599	81.67636		19.30	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future			11.41850		78.98284	11.49781	78.50375		18.99	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future	9.65	Call	1,268.69000		1.26869	1,181.28000	1.18128	1,268.690	17.95	0.20	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.35	Put	9,243.10000		9.24310	9,580.31000	9.58031	9,243.100	17.95	0.68	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.48	Call	2,575.79000		2.57579	2,422.51000	2.42251	2,575.790	17.95	0.34	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	10.85	Put	6,964.63000		6.96463	7,256.14000	7.25614	6,964.630	18.05	0.58	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	11.90	Put	3,777.37000		3.77737	3,972.09000	3.97209	3,777.370	19.15	0.38	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	11.97	Call	6,862.45000		6.86245	6,572.29000	6.57229	6,862.450	19.23	0.63	0.00	0	300.00	
R2037	On 04/02/2021	Bond Future	13.73	Put	1,149.67000		1.14967	1,228.39000	1.22839	1,149.670	20.60	0.15	0.00	0	300.00	
R2037	On 06/05/2021	Bond Future			11.62261		79.99885	11.70665	79.50496		19.00	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 07/05/2020	Bond Future			11.11000		85.75212	11.11000	85.75212		12.91	0.00	0.00	0	0.00	
R2040	On 06/08/2020	Bond Future			11.17001		83.20029	11.26310	82.57335		20.44	0.00	0.00	0	52,528.00	
R2040	On 06/08/2020	Bond Future	9.57	Call	237.50000		0.23750	200.46000	0.20046	237.500	18.67	0.07	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.07	Call	636.74000		0.63674	549.15000	0.54915	636.740	18.67	0.17	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.79	Put	4,614.09000		4.61409	5,025.68000	5.02568	4,614.090	19.05	0.61	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.85	Put	4,363.45000		4.36345	4,762.00000	4.76200	4,363.450	19.19	0.59	0.00	0	12,538.00	
R2040	On 06/08/2020	Bond Future	11.26	Put	2,927.30000		2.92730	3,238.14000	3.23814	2,927.300	20.08	0.45	0.00	0	517.00	

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			11.35088	84.23315		11.44194	83.63548		19.64	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	653.13000	0.65313		585.59000	0.58559	653.130	18.28	0.13	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	880.52000	0.88052		793.54000	0.79354	880.520	18.28	0.16	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	1,217.97000	1.21797		1,104.13000	1.10413	1,217.970	18.28	0.21	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	10.23	Call	1,572.09000	1.57209		1,432.13000	1.43213	1,572.090	18.28	0.26	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	3,335.09000	3.33509		3,090.05000	3.09005	3,335.090	18.64	0.44	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	11.50	Put	4,027.70000	4.02770		4,308.88000	4.30888	4,027.700	19.35	0.44	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	3,479.74000	3.47974		3,734.22000	3.73422	3,479.740	19.58	0.39	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.54704	80.78081		11.63198	80.23859		19.32	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	931.24000	0.93124		856.60000	0.85660	931.240	18.18	0.15	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	1,013.85000	1.01385		933.71000	0.93371	1,013.850	18.18	0.16	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	1,657.57000	1.65757		1,537.64000	1.53764	1,657.570	18.18	0.24	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,930.38000	1.93038		1,794.97000	1.79497	1,930.380	18.18	0.27	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	5,124.21000	5.12421		5,389.55000	5.38955	5,124.210	18.86	0.46	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	4,625.51000	4.62551		4,872.99000	4.87299	4,625.510	19.05	0.43	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			11.74835	81.82002		11.83826	81.26199		19.33	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 07/05/2020	Bond Future			11.18000	82.33365		11.18000	82.33365		13.46	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future			11.18747	80.18401		11.30580	79.38337		21.39	0.00	227,081,116.32	2,832	84,533.00
R2044	On 06/08/2020	Bond Future	9.01	Call	56.65000	0.05665		43.75000	0.04375	56.650	19.58	0.02	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	140.10000	0.14010		110.57000	0.11057	140.100	19.58	0.05	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	277.49000	0.27749		223.05000	0.22305	277.490	19.58	0.08	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	527.52000	0.52752		432.23000	0.43223	527.520	19.58	0.14	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	4,082.72000	4.08272		4,574.03000	4.57403	4,082.720	19.79	0.57	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	3,477.00000	3.47700		3,923.09000	3.92309	3,477.000	20.09	0.51	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			11.36094	81.17942		11.47847	80.40456		20.53	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	244.72000	0.24472		207.48000	0.20748	244.720	19.13	0.06	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	473.86000	0.47386		407.30000	0.40730	473.860	19.13	0.10	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	509.77000	0.50977		438.87000	0.43887	509.770	19.13	0.10	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	856.28000	0.85628		745.99000	0.74599	856.280	19.13	0.16	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	1,165.04000	1.16504		1,022.63000	1.02263	1,165.040	19.13	0.20	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	1,235.34000	1.23534		1,085.94000	1.08594	1,235.340	19.13	0.21	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	1,264.29000	1.26429		1,112.04000	1.11204	1,264.290	19.13	0.22	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	5,565.29000	5.56529		6,010.85000	6.01085	5,565.290	19.58	0.55	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	5,160.15000	5.16015		5,584.76000	5.58476	5,160.150	19.76	0.52	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	4,454.54000	4.45454		4,840.16000	4.84016	4,454.540	20.06	0.47	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	4,299.03000	4.29903		4,675.60000	4.67560	4,299.030	20.13	0.46	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.54885	77.81404		11.66178	77.09006		20.20	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	1,104.99000	1.10499		989.76000	0.98976	1,104.990	19.02	0.17	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	10,946.05000	10.94605		11,482.27000	11.48227	10,946.050	19.02	0.72	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	7,971.70000	7.97170		8,432.29000	8.43229	7,971.700	19.02	0.61	0.00	0	405.00
R2044	On 06/05/2021	Bond Future			11.74138	78.81515		11.86043	78.07329		20.18	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

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 07/05/2020	Bond Future			11.17500		81.07715		11.17500	81.07715		13.87	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			11.16271		83.38459		11.28566	82.53777		20.66	0.00	3,085,229.83	37	82,358.00
R2048	On 06/08/2020	Bond Future	9.00	Call	48.45000		0.04845		36.63000	0.03663	48.450	18.81	0.02	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	97.62000		0.09762		75.11000	0.07511	97.620	18.81	0.03	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	1,007.33000		1.00733		833.98000	0.83398	1,007.330	18.81	0.24	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	2,109.29000		2.10929		1,801.05000	1.80105	2,109.290	18.93	0.40	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	2,919.58000		2.91958		2,535.23000	2.53523	2,919.580	19.36	0.50	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	5,797.45000		5.79745		5,224.61000	5.22461	5,797.450	20.74	0.71	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	7,919.58000		7.91958		7,258.92000	7.25892	7,919.580	21.66	0.81	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	10,377.71000		10.37771		9,652.11000	9.65211	10,377.710	22.99	0.88	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			11.33558		80.00177		11.45822	79.17968		20.97	0.00	0.00	0	0.00
R2048	On 05/11/2020	Bond Future	10.00	Call	1,214.40000		1.21440		1,058.42000	1.05842	1,214.400	19.49	0.21	0.00	0	800.00
R2048	On 05/11/2020	Bond Future	11.00	Call	3,409.34000		3.40934		3,067.61000	3.06761	3,409.340	19.88	0.45	0.00	0	800.00
R2048	On 04/02/2021	Bond Future			11.52284		81.00211		11.64142	80.23003		19.48	0.00	0.00	0	0.00
R2048	On 06/05/2021	Bond Future			11.70639		77.62460		11.83131	76.83408		20.60	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			3.95000		103.18128		3.95000	103.18128		0.22	0.00	0.00	0	0.00
R208	On 06/08/2020	Bond Future			3.37262		104.56643		3.59897	104.42280		0.46	0.00	0.00	0	28,952.00
R208	On 05/11/2020	Bond Future			2.28859		102.46909		2.54950	102.36682		0.22	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			10.75000		66.77503		10.75000	66.77503		12.61	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			10.78080		68.38482		10.87258	67.87876		21.71	0.00	0.00	0	64,100.00
R209	On 05/11/2020	Bond Future			10.94990		66.09036		11.03974	65.60630		21.63	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			11.12925		66.91678		11.21287	66.47677		20.35	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.31161		64.63417		11.39980	64.18128		21.39	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			184.19731		184.19731		184.19731	184.19731			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			186.55818		186.55818		186.24352	186.24352			0.00	0.00	0	1,929.00
R210	On 05/11/2020	Bond Future			186.20769		186.20769		185.96515	185.96515			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			188.57956		188.57956		188.47198	188.47198			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
R210	On 06/05/2021	Bond Future		188.30396	188.30396		188.17425	188.17425			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future		166.06139	166.06139		166.06139	166.06139			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future		165.65768	165.65768		165.38230	165.38230			0.00	1,656,576.80	10	6,744.00
R212	On 05/11/2020	Bond Future		167.75166	167.75166		167.54172	167.54172			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future		167.56747	167.56747		167.47843	167.47843			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future		169.75961	169.75961		169.65089	169.65089			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future		9.87000	82.57449		9.87000	82.57449		9.65	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future		9.90378	84.38610		10.03071	83.67603		16.34	0.00	0.00	0	14,286.00
R213	On 05/11/2020	Bond Future		10.07820	81.89896		10.20365	81.21543		16.23	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future		10.26916	82.92298		10.38824	82.29215		15.23	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future		10.45801	80.45379		10.58373	79.80602		15.94	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 07/05/2020	Bond Future		10.99000	64.83755		10.99000	64.83755		13.44	0.00	0.00	0	0.00
R214	On 06/08/2020	Bond Future		10.99522	66.55593		11.10698	65.92796		23.02	0.00	4,658,915.10	70	22,161.00
R214	On 05/11/2020	Bond Future		11.16024	64.10015		11.27098	63.49248		23.00	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future		11.33843	64.90162		11.44443	64.33452		21.60	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future		11.51273	62.45338		11.62409	61.87213		22.77	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 :												662,449,084.67	15,799	1 233 590.00
Grand Total:												662,449,084.67	15,799	1 233 590.00