



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 02/06/2020

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
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.98000	90.98000			91.06000	91.06000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	738.29300	738.29300			731.97800	731.97800			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	746.51500	746.51500			740.38700	740.38700			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	755.30600	755.30600			749.25500	749.25500			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	764.45900	764.45900			758.28400	758.28400			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	829.25300	829.25300			827.20100	827.20100			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	838.48800	838.48800			836.70400	836.70400			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	848.36300	848.36300			846.72600	846.72600			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	858.64300	858.64300			856.93000	856.93000			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	722.09800	722.09800			719.85400	719.85400			0.00	7,220,980.00	1	212.0
ALBI	On 05/11/2020	Index Future	730.13900	730.13900			728.12300	728.12300			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	738.73800	738.73800			736.84500	736.84500			0.00	0.00	0	0.0

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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 06/05/2021	Index Future	747.69000		747.69000		745.72500	745.72500			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 06/08/2020	Bond Future	11.48669		76.37603		11.50896	76.25670			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future	11.72450		73.44418		11.74262	73.34992			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	11.97226		74.31105		11.98826	74.23031			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.22185		71.43558		12.23971	71.34812			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 06/08/2020	Bond Future	11.99589		75.68460		12.02339	75.52227			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future	12.22853		72.26185		12.25262	72.12422			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	12.46345		73.11558		12.48601	72.99074			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	12.70946		69.74465		12.73413	69.61267			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 06/08/2020	GOVI	714.02100		714.02100		711.80600	711.80600			0.00	0.00	0	1,033.0
GOVI	On 05/11/2020	GOVI	721.97300		721.97300		719.98300	719.98300			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI	730.47500		730.47500		728.60700	728.60700			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	739.32700		739.32700		737.38700	737.38700			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future	138.24525		138.24525		138.18028	138.18028			0.00	0.00	0	4,976.0
I2025	On 05/11/2020	Bond Future	139.80505		139.80505		139.78824	139.78824			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	139.96323		139.96323		139.97426	139.97426			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	141.69362		141.69362		141.69476	141.69476			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 06/08/2020	Bond Future	100.04601		100.04601		100.04184	100.04184			0.00	0.00	0	4,982.0
I2029	On 05/11/2020	Bond Future	100.03842		100.03842		100.06934	100.06934			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future	101.24171		101.24171		101.29309	101.29309			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	101.34223		101.34223		101.38713	101.38713			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 06/08/2020	Bond Future			96.82314		96.82314		96.71382	96.71382			0.00	0.00	0	12,178.0
I2033	On 05/11/2020	Bond Future			96.70410		96.70410		96.62761	96.62761			0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future			97.86730		97.86730		97.80918	97.80918			0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future			97.84841		97.84841		97.78271	97.78271			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 06/08/2020	Bond Future			107.34305		107.34305		107.63300	107.63300			0.00	0.00	0	10,496.0
I2038	On 05/11/2020	Bond Future			108.55432		108.55432		108.88573	108.88573			0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future			108.14650		108.14650		108.50362	108.50362			0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future			109.48383		109.48383		109.83761	109.83761			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 06/08/2020	Bond Future			97.49739		97.49739		97.49215	97.49215			0.00	24,374,347.50	250	15,507.0
I2046	On 05/11/2020	Bond Future			96.81186		96.81186		96.84099	96.84099			0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future			97.97663		97.97663		98.02543	98.02543			0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future			97.37957		97.37957		97.42199	97.42199			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 06/08/2020	Bond Future			98.15617		98.15617		98.89014	98.89014			0.00	49,078,085.00	500	16,249.0
I2050	On 05/11/2020	Bond Future			99.26359		99.26359		100.04087	100.04087			0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future			98.54806		98.54806		99.35432	99.35432			0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future			99.76660		99.76660		100.57573	100.57573			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 06/08/2020	Index Future			255.70900		255.70900		255.90400	255.90400			0.00	0.00	0	1,132.0
IGOV	On 05/11/2020	Index Future			258.61900		258.61900		258.90700	258.90700			0.00	0.00	0	47.0
IGOV	On 04/02/2021	Index Future			261.72700		261.72700		262.07000	262.07000			0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future			264.96000		264.96000		265.29000	265.29000			0.00	0.00	0	0.0
R186	On 06/08/2020	Bond Future			7.43032		116.80533		7.62326	115.75633		9.47	0.00	82,347,757.65	705	79,208.0
R186	On 06/08/2020	Bond Future	8.00	Call	3,785.78000		3.78578		3,050.84000	3.05084	3,785.780	9.63	0.75	0.00	0	900.0
R186	On 06/08/2020	Bond Future	9.00	Call	8,292.50000		8.29250		7,309.02000	7.30902	8,292.500	10.38	0.95	0.00	0	900.0
R186	On 05/11/2020	Bond Future			7.58708		118.09494		7.78283	117.07548		9.02	0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.00	Call	1,440.92000		1.44092		1,135.33000	1.13533	1,440.920	8.73	0.33	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.84	Call	3,452.05000		3.45205		2,891.73000	2.89173	3,452.050	8.96	0.59	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.00	Call	3,952.09000		3.95209		3,344.27000	3.34427	3,952.090	9.02	0.63	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	8.34	Call	5,135.42000		5.13542		4,435.42000	4.43542	5,135.420	9.22	0.72	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	456.02000		0.45602		597.80000	0.59780	456.020	9.79	0.12	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			7.74609		114.20457		7.94860	113.19594		8.69	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future			7.91340		115.59154		8.12999	114.56195		8.61	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

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/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			307.46919		307.46919		307.46780	307.46780			0.00	0.00	0	2,549.00
R197	On 05/11/2020	Bond Future			310.93726		310.93726		311.04430	311.04430			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			306.74108		306.74108		306.91067	306.91067			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			310.53438		310.53438		310.68376	310.68376			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			214.09222		214.09222		214.08143	214.08143			0.00	26,761,527.50	125	7,794.00
R202	On 05/11/2020	Bond Future			216.50701		216.50701		216.57174	216.57174			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			214.89555		214.89555		215.00382	215.00382			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			217.55250		217.55250		217.64676	217.64676			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 06/08/2020	Bond Future			5.18835		109.52094		5.24032	109.39369		2.91	0.00	33,732,449.52	308	26,870.00
R2023	On 05/11/2020	Bond Future			5.27028		106.82219		5.31124	106.73144		2.87	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.34408		108.08222		5.37972	108.01178		2.48	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			5.40599		105.48273		5.45154	105.40334		2.36	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			8.85497		94.85154		8.90225	94.56387		14.45	0.00	184,960,503.00	1,950	106,769.00
R2030	On 06/08/2020	Bond Future	8.36	Call	1,037.16000		1.03716		967.10000	0.96710	1,037.160	13.87	0.30	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	1,325.95000		1.32595		1,240.87000	1.24087	1,325.950	13.97	0.36	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	2,303.26000		2.30326		2,175.70000	2.17570	2,303.260	14.33	0.51	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	2,938.87000		2.93887		2,788.48000	2.78848	2,938.870	14.50	0.59	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	3,498.70000		3.49870		3,330.95000	3.33095	3,498.700	14.67	0.65	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	1,039.91000		1.03991		1,136.53000	1.13653	1,039.910	14.98	0.27	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	5,896.58000		5.89658		5,676.55000	5.67655	5,896.580	15.52	0.82	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.95	Put	470.90000		0.47090		524.42000	0.52442	470.900	15.84	0.14	0.00	0	5,850.00
R2030	On 06/08/2020	Bond Future	10.00	Call	7,092.45000		7.09245		6,855.17000	6.85517	7,092.450	15.92	0.87	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.21	Call	8,100.53000		8.10053		7,849.96000	7.84996	8,100.530	15.92	0.91	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	10.70	Call	10,526.10000		10.52610		10,254.57000	10.25457	10,526.100	15.92	0.96	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.87	Put	67.91000		0.06791		79.54000	0.07954	67.910	15.92	0.03	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	11.47	Put	14.26000		0.01426		17.37000	0.01737	14.260	15.92	0.01	0.00	0	650.00
R2030	On 05/11/2020	Bond Future			9.01995		95.89972		9.06345	95.64268		13.99	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	1,312.36000		1.31236		1,253.13000	1.25313	1,312.360	13.30	0.27	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,732.07000		1.73207		1,658.27000	1.65827	1,732.070	13.35	0.33	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	1,772.50000		1.77250		1,697.40000	1.69740	1,772.500	13.36	0.34	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	2,140.12000		2.14012		2,053.70000	2.05370	2,140.120	13.46	0.38	0.00	0	15,758.00
R2030	On 05/11/2020	Bond Future	8.73	Call	2,636.14000		2.63614		2,535.88000	2.53588	2,636.140	13.62	0.44	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	2,962.17000		2.96217		2,853.49000	2.85349	2,962.170	13.71	0.47	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	2,990.39000		2.99039		2,881.01000	2.88101	2,990.390	13.71	0.47	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	9.03	Call	3,489.20000		3.48920	3,367.90000	3.36790	3,489.200	13.84	0.52	0.00	0	15,758.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	3,519.68000		3.51968	3,397.68000	3.39768	3,519.680	13.85	0.52	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	4,123.04000		4.12304	3,987.93000	3.98793	4,123.040	13.98	0.57	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	2,070.92000		2.07092	2,168.21000	2.16821	2,070.920	14.32	0.33	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	1,666.85000		1.66685	1,749.84000	1.74984	1,666.850	14.63	0.28	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	1,403.47000		1.40347	1,476.27000	1.47627	1,403.470	14.92	0.24	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,045.47000		1.04547	1,103.76000	1.10376	1,045.470	15.19	0.19	0.00	0	15,758.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	934.81000		0.93481	988.51000	0.98851	934.810	15.19	0.17	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.19012		93.02616	9.23217	92.78520		13.41	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	2,003.51000		2.00351	1,932.10000	1.93210	2,003.510	12.75	0.33	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	2,021.55000		2.02155	1,949.64000	1.94964	2,021.550	12.75	0.33	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	3,111.24000		3.11124	3,013.04000	3.01304	3,111.240	12.97	0.45	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	3,823.08000		3.82308	3,710.49000	3.71049	3,823.080	13.15	0.51	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	1,967.44000		1.96744	2,042.64000	2.04264	1,967.440	14.11	0.28	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.36764		94.15657	9.41288	93.90528		13.42	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	9.15	Call	4,211.62000		4.21162	4,097.85000	4.09785	4,211.620	13.20	0.48	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	10.04	Put	3,301.81000		3.30181	3,399.79000	3.39979	3,301.810	13.87	0.36	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	10.74	Put	2,189.69000		2.18969	2,261.83000	2.26183	2,189.690	14.40	0.26	0.00	0	700.0	
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 06/08/2020	Bond Future			9.72301		92.87162	9.72920	92.83206		16.38	0.00	160,667,902.60	1,730	92,934.0	
R2032	On 06/08/2020	Bond Future	8.79	Call	526.05000		0.52605	531.08000	0.53108	526.050	15.49	0.17	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.29	Call	1,342.68000		1.34268	1,346.65000	1.34665	1,342.680	15.80	0.34	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.91	Put	2,025.93000		2.02593	2,061.75000	2.06175	2,025.930	16.58	0.41	0.00	0	800.0	
R2032	On 05/11/2020	Bond Future			9.90637		89.75166	9.90761	89.74395		16.64	0.00	0.00	0	0.0	
R2032	On 05/11/2020	Bond Future	8.94	Call	1,452.22000		1.45222	1,459.89000	1.45989	1,452.220	15.69	0.27	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.11	Call	1,767.78000		1.76778	1,775.87000	1.77587	1,767.780	15.79	0.31	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	2,529.53000		2.52953	2,538.13000	2.53813	2,529.530	16.11	0.40	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	2,987.14000		2.98714	2,995.79000	2.99579	2,987.140	16.28	0.44	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	1,651.73000		1.65173	1,664.36000	1.66436	1,651.730	18.08	0.25	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	1,515.80000		1.51580	1,527.94000	1.52794	1,515.800	18.10	0.23	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			10.09282		90.81104	10.09114	90.82119		15.27	0.00	0.00	0	0.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	1,498.16000		1.49816	1,507.57000	1.50757	1,498.160	14.45	0.25	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	2,360.77000		2.36077	2,372.38000	2.37238	2,360.770	14.48	0.35	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	2,803.52000		2.80352	2,808.86000	2.80886	2,803.520	15.89	0.33	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			10.28380		87.76645	10.28322	87.76985		16.04	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	
R2035	On 06/08/2020	Bond Future			10.42330		92.50343	10.42449	92.49537		17.79	0.00	117,479,356.10	1,270	101,050.0	
R2035	On 06/08/2020	Bond Future	8.75	Call	94.07000		0.09407	97.84000	0.09784	94.070	16.52	0.04	0.00	0	3,000.0	
R2035	On 06/08/2020	Bond Future	9.00	Call	182.87000		0.18287	188.75000	0.18875	182.870	16.52	0.07	0.00	0	24,761.0	
R2035	On 06/08/2020	Bond Future	9.09	Call	228.53000		0.22853	235.30000	0.23530	228.530	16.52	0.08	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	9.67	Call	793.99000		0.79399	806.93000	0.80693	793.990	16.53	0.22	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
R2035	On 06/08/2020	Bond Future	10.45	Put	2,666.87000	2.66687	2,691.80000	2.69180	2,666.870	17.72	0.47	0.00	0	500.0		
R2035	On 05/11/2020	Bond Future			10.61581	89.04967	10.61222	89.07333		18.21	0.00	0.00	0	0.0		
R2035	On 04/02/2021	Bond Future			10.81580	90.10039	10.80928	90.14217		16.67	0.00	0.00	0	0.0		
R2035	On 04/02/2021	Bond Future	10.14	Put	7,441.78000	7.44178	7,425.17000	7.42517	7,441.780	16.08	0.62	0.00	0	650.0		
R2035	On 04/02/2021	Bond Future	11.14	Put	4,036.37000	4.03637	4,029.30000	4.02930	4,036.370	17.09	0.41	0.00	0	650.0		
R2035	On 06/05/2021	Bond Future			11.01284	86.71542	11.00718	86.75070		17.57	0.00	0.00	0	0.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	3,623.46000	3.62346	3,645.50000	3.64550	3,623.460	16.93	0.40	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	11.32	Put	4,980.34000	4.98034	4,974.29000	4.97429	4,980.340	17.86	0.42	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	12.02	Put	3,518.57000	3.51857	3,515.72000	3.51572	3,518.570	18.80	0.31	0.00	0	793.0		
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2037	On 06/08/2020	Bond Future			10.70135	83.39539	10.71811	83.28376		20.12	0.00	67,550,265.90	810	86,967.0		
R2037	On 05/11/2020	Bond Future			10.88894	84.31721	10.90174	84.23418		19.58	0.00	0.00	0	0.0		
R2037	On 04/02/2021	Bond Future			11.08347	81.05697	11.09413	80.98970		18.86	0.00	0.00	0	0.0		
R2037	On 04/02/2021	Bond Future	9.65	Call	1,538.13000	1.53813	1,529.58000	1.52958	1,538.130	17.75	0.24	0.00	0	72.0		
R2037	On 04/02/2021	Bond Future	10.35	Put	7,759.80000	7.75980	7,811.07000	7.81107	7,759.800	18.16	0.62	0.00	0	72.0		
R2037	On 04/02/2021	Bond Future	10.48	Call	3,257.19000	3.25719	3,239.57000	3.23957	3,257.190	18.32	0.41	0.00	0	240.0		
R2037	On 04/02/2021	Bond Future	10.85	Put	5,800.76000	5.80076	5,845.63000	5.84563	5,800.760	18.71	0.52	0.00	0	72.0		
R2037	On 04/02/2021	Bond Future	11.90	Put	3,115.73000	3.11573	3,147.33000	3.14733	3,115.730	20.22	0.32	0.00	0	240.0		
R2037	On 04/02/2021	Bond Future	11.97	Call	8,310.46000	8.31046	8,274.00000	8.27400	8,310.460	20.35	0.69	0.00	0	300.0		
R2037	On 04/02/2021	Bond Future	13.73	Put	744.97000	0.74497	757.22000	0.75722	744.970	20.41	0.11	0.00	0	300.0		
R2037	On 06/05/2021	Bond Future			11.28337	82.04238	11.29553	81.96773		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 06/08/2020	Bond Future			10.92175	84.91059	10.94371	84.75702		20.50	0.00	15,283,906.20	180	50,943.0		
R2040	On 06/08/2020	Bond Future	9.57	Call	233.81000	0.23381	229.36000	0.22936	233.810	18.84	0.08	0.00	0	800.0		
R2040	On 06/08/2020	Bond Future	10.07	Call	699.98000	0.69998	684.61000	0.68461	699.980	18.85	0.19	0.00	0	800.0		
R2040	On 06/08/2020	Bond Future	10.79	Put	3,382.82000	3.38282	3,487.40000	3.48740	3,382.820	20.14	0.53	0.00	0	800.0		
R2040	On 06/08/2020	Bond Future	10.85	Put	3,160.74000	3.16074	3,261.91000	3.26191	3,160.740	20.24	0.51	0.00	0	12,538.0		
R2040	On 06/08/2020	Bond Future	11.26	Put	1,940.00000	1.94000	2,017.64000	2.01764	1,940.000	20.97	0.36	0.00	0	517.0		
R2040	On 05/11/2020	Bond Future			11.10995	85.84928	11.12831	85.72431		20.00	0.00	0.00	0	0.0		
R2040	On 05/11/2020	Bond Future	9.50	Call	752.39000	0.75239	741.61000	0.74161	752.390	18.46	0.15	0.00	0	2,000.0		
R2040	On 05/11/2020	Bond Future	9.73	Call	1,019.86000	1.01986	1,005.29000	1.00529	1,019.860	18.46	0.19	0.00	0	2,000.0		
R2040	On 05/11/2020	Bond Future	10.00	Call	1,416.72000	1.41672	1,396.70000	1.39670	1,416.720	18.46	0.24	0.00	0	2,230.0		
R2040	On 05/11/2020	Bond Future	10.23	Call	1,909.55000	1.90955	1,883.77000	1.88377	1,909.550	18.86	0.30	0.00	0	2,000.0		
R2040	On 05/11/2020	Bond Future	11.00	Call	4,127.27000	4.12727	4,079.45000	4.07945	4,127.270	20.00	0.50	0.00	0	2,230.0		
R2040	On 05/11/2020	Bond Future	11.50	Put	3,394.74000	3.39474	3,457.31000	3.45731	3,394.740	20.76	0.38	0.00	0	2,000.0		
R2040	On 05/11/2020	Bond Future	11.70	Put	2,950.03000	2.95003	3,007.26000	3.00726	2,950.030	21.18	0.34	0.00	0	2,000.0		
R2040	On 04/02/2021	Bond Future			11.30532	82.35684	11.32184	82.24755		19.26	0.00	0.00	0	0.0		
R2040	On 04/02/2021	Bond Future	9.49	Call	1,036.11000	1.03611	1,023.88000	1.02388	1,036.110	18.03	0.17	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	9.57	Call	1,130.11000	1.13011	1,116.83000	1.11683	1,130.110	18.03	0.18	0.00	0	800.0		
R2040	On 04/02/2021	Bond Future	10.07	Call	1,863.47000	1.86347	1,842.35000	1.84235	1,863.470	18.03	0.27	0.00	0	800.0		

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	10.24	Call	2,174.14000		2.17414	2,149.88000	2.14988	2,174.140	18.03	0.30	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	4,429.42000		4.42942	4,485.58000	4.48558	4,429.420	19.64	0.42	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	3,997.67000		3.99767	4,050.31000	4.05031	3,997.670	19.90	0.38	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			11.50573		83.35820	11.52399	83.24076		19.29	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 06/08/2020	Bond Future			10.98674		81.57425	11.01383	81.38423		21.50	0.00	0.00	0	79,422.0	
R2044	On 06/08/2020	Bond Future	9.01	Call	39.54000		0.03954	38.55000	0.03855	39.540	19.76	0.02	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	9.36	Call	113.48000		0.11348	110.21000	0.11021	113.480	19.76	0.04	0.00	0	602.0	
R2044	On 06/08/2020	Bond Future	9.66	Call	248.78000		0.24878	241.13000	0.24113	248.780	19.76	0.08	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	9.98	Call	514.66000		0.51466	498.43000	0.49843	514.660	19.76	0.15	0.00	0	602.0	
R2044	On 06/08/2020	Bond Future	10.93	Put	3,146.12000		3.14612	3,265.23000	3.26523	3,146.120	21.37	0.50	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	11.09	Put	2,615.45000		2.61545	2,723.24000	2.72324	2,615.450	21.67	0.44	0.00	0	602.0	
R2044	On 05/11/2020	Bond Future			11.16863		82.47604	11.19251	82.31306		20.95	0.00	0.00	0	0.0	
R2044	On 05/11/2020	Bond Future	8.87	Call	253.56000		0.25356	247.88000	0.24788	253.560	19.31	0.06	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.29	Call	504.58000		0.50458	493.47000	0.49347	504.580	19.31	0.11	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	9.34	Call	544.30000		0.54430	532.35000	0.53235	544.300	19.31	0.11	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	9.72	Call	930.35000		0.93035	910.54000	0.91054	930.350	19.31	0.18	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.97	Call	1,276.66000		1.27666	1,250.18000	1.25018	1,276.660	19.31	0.23	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	10.02	Call	1,355.66000		1.35566	1,327.71000	1.32771	1,355.660	19.31	0.24	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	10.04	Call	1,388.20000		1.38820	1,359.65000	1.35965	1,388.200	19.31	0.24	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.06	Put	4,855.24000		4.85524	4,951.37000	4.95137	4,855.240	20.71	0.50	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.17	Put	4,475.93000		4.47593	4,567.71000	4.56771	4,475.930	20.85	0.47	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	11.38	Put	3,824.76000		3.82476	3,908.38000	3.90838	3,824.760	21.12	0.42	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	11.43	Put	3,682.89000		3.68289	3,764.60000	3.76460	3,682.890	21.19	0.41	0.00	0	1,815.0	
R2044	On 04/02/2021	Bond Future			11.35732		79.06894	11.37971	78.92046		20.16	0.00	0.00	0	0.0	
R2044	On 04/02/2021	Bond Future	9.66	Call	1,171.72000		1.17172	1,150.79000	1.15079	1,171.720	18.87	0.19	0.00	0	405.0	
R2044	On 04/02/2021	Bond Future	10.29	Put	9,860.13000		9.86013	9,972.61000	9.97261	9,860.130	18.93	0.70	0.00	0	405.0	
R2044	On 04/02/2021	Bond Future	10.84	Put	7,192.73000		7.19273	7,288.69000	7.28869	7,192.730	19.68	0.58	0.00	0	405.0	
R2044	On 06/05/2021	Bond Future			11.55059		80.03035	11.57492	79.87355		20.18	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 06/08/2020	Bond Future			10.93863		84.97049	10.96044	84.81367		20.91	0.00	1,699,409.80	20	83,458.0	
R2048	On 06/08/2020	Bond Future	9.00	Call	39.18000		0.03918	38.78000	0.03878	39.180	19.22	0.02	0.00	0	3,000.0	
R2048	On 06/08/2020	Bond Future	9.25	Call	86.77000		0.08677	85.49000	0.08549	86.770	19.22	0.03	0.00	0	20,640.0	
R2048	On 06/08/2020	Bond Future	10.35	Call	1,170.33000		1.17033	1,144.62000	1.14462	1,170.330	19.49	0.28	0.00	0	640.0	
R2048	On 06/08/2020	Bond Future	10.85	Call	2,653.28000		2.65328	2,600.76000	2.60076	2,653.280	20.65	0.48	0.00	0	640.0	
R2048	On 06/08/2020	Bond Future	11.10	Call	3,604.28000		3.60428	3,536.96000	3.53696	3,604.280	21.09	0.58	0.00	0	470.0	
R2048	On 06/08/2020	Bond Future	11.80	Call	6,866.13000		6.86613	6,762.38000	6.76238	6,866.130	22.80	0.78	0.00	0	470.0	
R2048	On 06/08/2020	Bond Future	12.25	Call	9,116.23000		9.11623	8,993.95000	8.99395	9,116.230	23.31	0.87	0.00	0	814.0	
R2048	On 06/08/2020	Bond Future	12.75	Call	11,636.24000		11.63624	11,498.27000	11.49827	11,636.240	23.31	0.93	0.00	0	814.0	
R2048	On 05/11/2020	Bond Future			11.11838		81.49657	11.13690	81.36713		21.42	0.00	0.00	0	0.0	
R2048	On 05/11/2020	Bond Future	10.00	Call	1,385.19000		1.38519	1,364.87000	1.36487	1,385.190	19.72	0.24	0.00	0	800.0	



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
R2048	On 05/11/2020	Bond Future	11.00	Call	4,166.49000		4.16649		4,116.75000	4.11675	4,166.490	21.42	0.50	0.00	0	800.0
R2048	On 04/02/2021	Bond Future			11.30488		82.45829		11.32178	82.34363		19.43	0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			11.48788		79.04378		11.50646	78.92127		20.47	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 06/08/2020	Bond Future			3.32328		104.59778		3.34124	104.58637		0.39	0.00	0.00	0	23,391.0
R208	On 05/11/2020	Bond Future			2.56472		102.36086		2.50084	102.38587		0.21	0.00	0.00	0	0.0
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 06/08/2020	Bond Future			10.36831		70.73104		10.38993	70.60508		21.70	0.00	0.00	0	63,732.0
R209	On 05/11/2020	Bond Future			10.53921		68.37156		10.55728	68.26878		21.95	0.00	0.00	0	0.0
R209	On 04/02/2021	Bond Future			10.71213		69.17856		10.72840	69.08820		20.20	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			10.88793		66.87671		10.90576	66.78006		21.18	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 06/08/2020	Bond Future			187.21561		187.21561		186.95001	186.95001			0.00	0.00	0	1,929.0
R210	On 05/11/2020	Bond Future			186.62109		186.62109		186.41817	186.41817			0.00	0.00	0	0.0
R210	On 04/02/2021	Bond Future			188.86612		188.86612		188.69806	188.69806			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future			188.45940		188.45940		188.27604	188.27604			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 06/08/2020	Bond Future			166.07429		166.07429		166.07527	166.07527			0.00	0.00	0	6,744.0
R212	On 05/11/2020	Bond Future			167.94828		167.94828		168.00809	168.00809			0.00	0.00	0	0.0
R212	On 04/02/2021	Bond Future			167.64738		167.64738		167.74157	167.74157			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			169.72030		169.72030		169.80359	169.80359			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 06/08/2020	Bond Future			9.31243		87.80559		9.35964	87.52570		16.14	0.00	0.00	0	14,229.0
R213	On 05/11/2020	Bond Future			9.48367		85.24531		9.52747	84.99261		16.27	0.00	0.00	0	0.0
R213	On 04/02/2021	Bond Future			9.66082		86.25096		9.70337	86.01233		14.97	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			9.83578		83.76518		9.88125	83.51713		15.63	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

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
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 06/08/2020	Bond Future	10.75268	67.95397		10.77950	67.79696		23.36	0.00	27,181,588.00	400	21,144.0
R214	On 05/11/2020	Bond Future	10.92439	65.42666		10.94811	65.29123		23.71	0.00	0.00	0	0.0
R214	On 04/02/2021	Bond Future	11.10177	66.19867		11.12405	66.07471		21.78	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	11.27548	63.72211		11.29955	63.59147		22.91	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
<b>Total for Derivatives :</b>											<b>798,338,078.77</b>	<b>8,249</b>	<b>1 196 639.0</b>
<b>Grand Total:</b>											<b>798,338,078.77</b>	<b>8,249</b>	<b>1 196 639.0</b>