



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/06/2020

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
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.80000	90.80000	90.80000	90.83000	90.83000				0.00	0.00	0	51.00
AL37	On 06/08/2020	Index Future	729.98300	729.98300	729.98300	729.59200	729.59200				0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	737.86600	737.86600	737.86600	737.48300	737.48300				0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	746.40300	746.40300	746.40300	746.02500	746.02500				0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	755.25800	755.25800	755.25800	754.88000	754.88000				0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	802.46000	802.46000	802.46000	805.51100	805.51100				0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	811.12600	811.12600	811.12600	814.22400	814.22400				0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	820.51000	820.51000	820.51000	823.65400	823.65400				0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	830.24500	830.24500	830.24500	833.43100	833.43100				0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	700.86000	700.86000	700.86000	703.07000	703.07000				0.00	0.00	0	212.00
ALBI	On 05/11/2020	Index Future	708.42900	708.42900	708.42900	710.67500	710.67500				0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	716.62500	716.62500	716.62500	718.90500	718.90500				0.00	0.00	0	0.00

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ALBI	On 06/05/2021	Index Future	725.12700	725.12700		727.43900	727.43900			0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	12.01738	73.60682		11.95384	73.93036			0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future	12.28254	70.62018		12.21618	70.94760			0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	12.55791	71.43905		12.48853	71.77051			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.83696	68.51090		12.76445	68.84649			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 06/08/2020	Bond Future	12.46744	72.98385		12.41908	73.25292			0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future	12.72628	69.50697		12.67555	69.77939			0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	12.98684	70.31379		12.93367	70.58964			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	13.26156	66.89096		13.20573	67.17026			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	693.01200	693.01200		695.25500	695.25500			0.00	76,231,320.00	11	1,020.00
GOVI	On 05/11/2020	GOVI	700.49600	700.49600		702.77500	702.77500			0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	708.60000	708.60000		710.91400	710.91400			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	717.00700	717.00700		719.35300	719.35300			0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	138.16060	138.16060		138.20553	138.20553			0.00	0.00	0	4,976.00
I2025	On 05/11/2020	Bond Future	139.67303	139.67303		139.71929	139.71929			0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	139.80094	139.80094		139.84831	139.84831			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	141.49390	141.49390		141.54211	141.54211			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 06/08/2020	Bond Future	100.06928	100.06928		100.25384	100.25384			0.00	0.00	0	4,982.00
I2029	On 05/11/2020	Bond Future	100.02854	100.02854		100.21574	100.21574			0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	101.21116	101.21116		101.40098	101.40098			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	101.28582	101.28582		101.47814	101.47814			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 06/08/2020	Bond Future	96.83794	96.83794		96.93033	96.93033			0.00	0.00	0	12,378.00
I2033	On 05/11/2020	Bond Future	96.68705	96.68705		96.78095	96.78095			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future	97.83002	97.83002		97.92545	97.92545			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	97.78617	97.78617		97.88296	97.88296			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 06/08/2020	Bond Future	107.90311	107.90311		107.59379	107.59379			0.00	0.00	0	10,569.00
I2038	On 05/11/2020	Bond Future	109.08449	109.08449		108.77243	108.77243			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future	108.66055	108.66055		108.34509	108.34509			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	109.97671	109.97671		109.65764	109.65764			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 06/08/2020	Bond Future	97.89947	97.89947		97.63784	97.63784			0.00	0.00	0	16,109.00
I2046	On 05/11/2020	Bond Future	97.18591	97.18591		96.92210	96.92210			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future	98.33515	98.33515		98.06857	98.06857			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	97.71780	97.71780		97.44813	97.44813			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 06/08/2020	Bond Future	98.40157	98.40157		98.02229	98.02229			0.00	0.00	0	16,793.00
I2050	On 05/11/2020	Bond Future	99.47851	99.47851		99.09571	99.09571			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future	98.74500	98.74500		98.35794	98.35794			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	99.94095	99.94095		99.54949	99.54949			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	256.15300	256.15300		255.85500	255.85500			0.00	0.00	0	1,207.00
IGOV	On 05/11/2020	Index Future	258.98300	258.98300		258.68600	258.68600			0.00	0.00	0	47.00
IGOV	On 04/02/2021	Index Future	262.04100	262.04100		261.74400	261.74400			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future	265.21200	265.21200		264.91300	264.91300			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/07/2020	Jibar Tradeable Future	3.87000	96.13000		3.88000	96.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.71000	96.29000		3.71000	96.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.71000	96.29000		3.70000	96.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.59000	96.41000		3.59000	96.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.58000	96.42000		3.58000	96.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.56000	96.44000		3.56000	96.44000			0.00	0.00	0	10.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.61000	96.39000		3.61000	96.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.78000	96.22000		3.77000	96.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.93500	96.06500		3.92500	96.07500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.09500	95.90500		4.07500	95.92500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.27500	95.72500		4.27500	95.72500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.55500	95.44500		4.53500	95.46500			0.00	0.00	0	0.00
R186	On 06/08/2020	Bond Future	7.69805	115.35295		7.70525	115.31422		8.95	0.00	336,830,614.00	2,920	68,600.00

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R186	On 06/08/2020	Bond Future	7.45	Call	841.17000	0.84117	870.42000	0.87042	841.170	8.69	0.36	0.00	0	2,500.00
R186	On 06/08/2020	Bond Future	7.45	Put	2,186.00000	2.18600	2,253.98000	2.25398	2,186.000	8.69	0.64	0.00	0	2,500.00
R186	On 06/08/2020	Bond Future	8.00	Put	772.20000	0.77220	827.66000	0.82766	772.200	8.95	0.32	0.00	0	15,177.00
R186	On 06/08/2020	Bond Future	8.00	Call	2,382.50000	2.38250	2,399.23000	2.39923	2,382.500	8.95	0.68	0.00	0	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	6,802.43000	6.80243	6,776.74000	6.77674	6,802.430	9.78	0.96	0.00	0	900.00
R186	On 05/11/2020	Bond Future			7.87735	116.58734	7.88482	116.54888		9.07	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.00	Call	866.28000	0.86628	878.35000	0.87835	866.280	8.77	0.24	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,441.72000	2.44172	2,450.38000	2.45038	2,441.720	8.93	0.50	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	2,869.43000	2.86943	2,876.07000	2.87607	2,869.430	8.98	0.55	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	3,904.39000	3.90439	3,905.62000	3.90562	3,904.390	9.11	0.65	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	533.49000	0.53349	556.68000	0.55668	533.490	9.69	0.15	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.05809	112.65536	8.06590	112.61692		8.84	0.00	0.00	0	0.00
R186	On 06/05/2021	Bond Future			8.25045	113.99451	8.25869	113.95583		8.13	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 06/08/2020	Bond Future			307.77014	307.77014	307.74544	307.74544			0.00	0.00	0	2,591.00
R197	On 05/11/2020	Bond Future			311.13863	311.13863	311.11543	311.11543			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			306.88216	306.88216	306.85986	306.85986			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			310.59937	310.59937	310.57744	310.57744			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			215.27252	215.27252	215.02068	215.02068			0.00	0.00	0	7,794.00
R202	On 05/11/2020	Bond Future			217.62869	217.62869	217.37532	217.37532			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			215.98664	215.98664	215.73128	215.73128			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			218.60230	218.60230	218.34426	218.34426			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			5.11705	109.69584	5.10238	109.73187		2.91	0.00	0.00	0	27,369.00
R2023	On 05/11/2020	Bond Future			5.20688	106.96285	5.19020	106.99989		2.99	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.28342	108.20225	5.26426	108.24020		2.75	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			5.35184	105.57721	5.32972	105.61584		2.43	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			9.35840	91.84626	9.29931	92.19248		14.19	0.00	0.00	0	107,381.00
R2030	On 06/08/2020	Bond Future	8.36	Call	170.35000	0.17035	228.76000	0.22876	170.350	13.27	0.09	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	255.80000	0.25580	333.43000	0.33343	255.800	13.27	0.12	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	671.81000	0.67181	815.62000	0.81562	671.810	13.59	0.26	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	1,024.68000	1.02468	1,207.13000	1.20713	1,024.680	13.79	0.35	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Put	2,306.56000	2.30656	2,172.46000	2.17246	2,306.560	13.94	0.57	0.00	0	2,500.00

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R2030	On 06/08/2020	Bond Future	9.20	Call	1,374.60000	1.37460	1,586.72000	1.58672	1,374.600	13.94	0.43	0.00	0	323.00	
R2030	On 06/08/2020	Bond Future	9.42	Put	1,639.76000	1.63976	1,545.05000	1.54505	1,639.760	14.13	0.46	0.00	0	800.00	
R2030	On 06/08/2020	Bond Future	9.75	Call	3,172.88000	3.17288	3,470.18000	3.47018	3,172.880	14.41	0.70	0.00	0	450.00	
R2030	On 06/08/2020	Bond Future	9.95	Put	635.14000	0.63514	605.30000	0.60530	635.140	14.68	0.23	0.00	0	5,850.00	
R2030	On 06/08/2020	Bond Future	10.00	Call	4,228.29000	4.22829	4,548.47000	4.54847	4,228.290	14.75	0.79	0.00	0	470.00	
R2030	On 06/08/2020	Bond Future	10.21	Call	5,188.06000	5.18806	5,520.57000	5.52057	5,188.060	15.08	0.85	0.00	0	650.00	
R2030	On 06/08/2020	Bond Future	10.70	Call	7,547.55000	7.54755	7,892.88000	7.89288	7,547.550	15.56	0.94	0.00	0	470.00	
R2030	On 06/08/2020	Bond Future	10.87	Put	80.49000	0.08049	80.93000	0.08093	80.490	15.56	0.04	0.00	0	650.00	
R2030	On 06/08/2020	Bond Future	11.47	Put	12.49000	0.01249	13.31000	0.01331	12.490	15.56	0.01	0.00	0	650.00	
R2030	On 05/11/2020	Bond Future			9.54989	92.82993	9.48820	93.18048		14.42	0.00	0.00	0	0.00	
R2030	On 05/11/2020	Bond Future	8.10	Call	597.60000	0.59760	674.32000	0.67432	597.600	13.79	0.15	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	8.34	Call	831.47000	0.83147	928.31000	0.92831	831.470	13.79	0.20	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	8.36	Call	853.73000	0.85373	952.36000	0.95236	853.730	13.79	0.20	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	8.53	Call	1,061.62000	1.06162	1,175.98000	1.17598	1,061.620	13.79	0.24	0.00	0	15,646.00	
R2030	On 05/11/2020	Bond Future	8.73	Call	1,351.63000	1.35163	1,485.63000	1.48563	1,351.630	13.79	0.29	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	8.85	Call	1,562.92000	1.56292	1,709.59000	1.70959	1,562.920	13.85	0.32	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	8.86	Call	1,581.66000	1.58166	1,729.40000	1.72940	1,581.660	13.86	0.32	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	9.03	Call	1,922.69000	1.92269	2,088.68000	2.08868	1,922.690	13.96	0.37	0.00	0	15,646.00	
R2030	On 05/11/2020	Bond Future	9.04	Call	1,944.06000	1.94406	2,111.12000	2.11112	1,944.060	13.97	0.37	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	9.23	Call	2,379.54000	2.37954	2,566.85000	2.56685	2,379.540	14.09	0.43	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	3,065.37000	3.06537	2,940.43000	2.94043	3,065.370	14.33	0.47	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	2,450.69000	2.45069	2,348.42000	2.34842	2,450.690	14.50	0.40	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	2,037.31000	2.03731	1,951.32000	1.95132	2,037.310	14.65	0.35	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,527.70000	1.52770	1,463.29000	1.46329	1,527.700	14.97	0.28	0.00	0	15,646.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,391.57000	1.39157	1,333.15000	1.33315	1,391.570	15.09	0.26	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.74682	89.90092	9.68233	90.25588		14.08	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,181.39000	1.18139	1,282.87000	1.28287	1,181.390	13.47	0.23	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,193.38000	1.19338	1,295.58000	1.29558	1,193.380	13.47	0.23	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,897.70000	1.89770	2,037.57000	2.03757	1,897.700	13.47	0.32	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,388.46000	2.38846	2,550.02000	2.55002	2,388.460	13.54	0.38	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	2,859.21000	2.85921	2,751.33000	2.75133	2,859.210	14.21	0.38	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			9.95347	90.97017	9.88604	91.32957		12.92	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	7.97	Call	866.13000	0.86613	939.64000	0.93964	866.130	12.27	0.17	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.22	Put	6,595.21000	6.59521	6,392.55000	6.39255	6,595.210	12.41	0.62	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.92	Put	4,450.66000	4.45066	4,300.12000	4.30012	4,450.660	12.87	0.48	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 06/08/2020	Bond Future			10.26969	89.46747	10.19031	89.95063		16.37	0.00	0.00	0	102,673.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	52.61000	0.05261	81.67000	0.08167	52.610	15.19	0.03	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	245.88000	0.24588	337.19000	0.33719	245.880	15.24	0.11	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	3,331.69000	3.33169	3,085.45000	3.08545	3,331.690	16.02	0.66	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			10.48024	86.28030	10.39751	86.76911		17.36	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	676.33000	0.67633	780.06000	0.78006	676.330	16.52	0.16	0.00	0	1,000.00	

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 05/11/2020	Bond Future	9.11	Call	844.32000	0.84432		965.95000	0.96595	844.320	16.52	0.19	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	1,258.64000	1.25864		1,418.99000	1.41899	1,258.640	16.52	0.25	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	1,538.97000	1.53897		1,721.73000	1.72173	1,538.970	16.61	0.29	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	2,403.72000	2.40372		2,272.67000	2.27267	2,403.720	17.85	0.36	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	2,234.18000	2.23418		2,111.97000	2.11197	2,234.180	17.98	0.34	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.69363	87.28084		10.60736	87.77564		16.28	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	874.55000	0.87455		976.46000	0.97646	874.550	15.55	0.16	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	1,435.11000	1.43511		1,580.90000	1.58090	1,435.110	15.55	0.24	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	4,113.79000	4.11379		3,925.24000	3.92524	4,113.790	16.33	0.45	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.91389	84.17151		10.82389	84.67239		15.63	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 06/08/2020	Bond Future			10.96320	88.95364		10.89922	89.36320		18.22	0.00	0.00	0	99,535.00
R2035	On 06/08/2020	Bond Future	8.75	Call	3.96000	0.00396		7.09000	0.00709	3.960	16.71	0.00	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	11.47000	0.01147		18.98000	0.01898	11.470	16.71	0.01	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	16.39000	0.01639		26.42000	0.02642	16.390	16.71	0.01	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	120.91000	0.12091		168.26000	0.16826	120.910	16.71	0.06	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	4,296.63000	4.29663		4,071.53000	4.07153	4,296.630	17.46	0.72	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			11.18205	85.43155		11.11537	85.84600		19.23	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			11.40878	86.42185		11.33919	86.84141		18.10	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	10,035.71000	10.03571		9,760.84000	9.76084	10,035.710	17.25	0.72	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	5,742.25000	5.74225		5,556.72000	5.55672	5,742.250	17.79	0.53	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.63384	82.97083		11.56129	83.39562		17.44	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	2,105.38000	2.10538		2,249.52000	2.24952	2,105.380	16.61	0.28	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.32	Put	6,312.40000	6.31240		6,117.60000	6.11760	6,312.400	17.08	0.52	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.02	Put	4,349.02000	4.34902		4,205.28000	4.20528	4,349.020	17.67	0.40	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 06/08/2020	Bond Future			11.23471	79.95230		11.17591	80.32105		20.45	0.00	0.00	0	100,786.00
R2037	On 05/11/2020	Bond Future			11.44767	80.80877		11.38644	81.18192		20.57	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			11.66806	77.49030		11.60418	77.86818		20.38	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	984.38000	0.98438		1,069.25000	1.06925	984.380	19.44	0.17	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	10,277.85000	10.27785		10,033.02000	10.03302	10,277.850	19.44	0.72	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	2,081.91000	2.08191		2,224.75000	2.22475	2,081.910	19.44	0.30	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	7,851.03000	7.85103		7,645.07000	7.64507	7,851.030	19.53	0.63	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	4,309.48000	4.30948		4,183.47000	4.18347	4,309.480	20.52	0.42	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	5,880.84000	5.88084		6,137.32000	6.13732	5,880.840	20.59	0.59	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	1,298.34000	1.29834		1,257.64000	1.25764	1,298.340	21.80	0.17	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.89552	78.41242		11.82892	78.79495		18.63	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 06/08/2020	Bond Future			11.45012	81.33684		11.38618	81.75617		21.18	0.00	0.00	0	55,869.00

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 06/08/2020	Bond Future	9.57	Call	19.64000	0.01964		31.20000	0.03120	19.640	19.31	0.01	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	108.60000	0.10860		152.22000	0.15222	108.600	19.31	0.05	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	5,242.74000	5.24274		4,985.46000	4.98546	5,242.740	19.91	0.77	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	4,922.61000	4.92261		4,678.73000	4.67873	4,922.610	20.04	0.75	0.00	0	12,538.00
R2040	On 06/08/2020	Bond Future	11.26	Put	3,072.52000	3.07252		2,917.72000	2.91772	3,072.520	20.83	0.57	0.00	0	517.00
R2040	On 05/11/2020	Bond Future			11.66387	82.20821		11.59722	82.63253		21.12	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	353.47000	0.35347		407.31000	0.40731	353.470	19.89	0.08	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	498.97000	0.49897		568.78000	0.56878	498.970	19.89	0.11	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	725.71000	0.72571		817.57000	0.81757	725.710	19.89	0.15	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	10.23	Call	974.58000	0.97458		1,087.77000	1.08777	974.580	19.89	0.19	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	2,321.42000	2.32142		2,519.72000	2.51972	2,321.420	20.23	0.36	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	11.50	Put	4,743.60000	4.74360		4,574.79000	4.57479	4,743.600	20.85	0.51	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	4,095.25000	4.09525		3,947.12000	3.94712	4,095.250	21.07	0.47	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.88539	78.65570		11.81580	79.08527		21.02	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	680.17000	0.68017		749.94000	0.74994	680.170	20.02	0.12	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	743.41000	0.74341		818.03000	0.81803	743.410	20.02	0.13	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	1,245.09000	1.24509		1,354.12000	1.35412	1,245.090	20.02	0.19	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,461.73000	1.46173		1,583.90000	1.58390	1,461.730	20.02	0.22	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	6,203.37000	6.20337		6,012.90000	6.01290	6,203.370	20.59	0.53	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	5,626.61000	5.62661		5,450.79000	5.45079	5,626.610	20.77	0.50	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.11367	79.59176		12.04103	80.02664		19.18	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 06/08/2020	Bond Future			11.54228	77.82395		11.46290	78.34146		22.14	0.00	0.00	0	77,121.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1.08000	0.00108		2.26000	0.00226	1.080	20.20	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	5.63000	0.00563		10.36000	0.01036	5.630	20.20	0.00	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	19.38000	0.01938		32.37000	0.03237	19.380	20.20	0.01	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	61.21000	0.06121		93.45000	0.09345	61.210	20.20	0.03	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	4,996.87000	4.99687		4,683.06000	4.68306	4,996.870	21.13	0.75	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	4,199.48000	4.19948		3,927.59000	3.92759	4,199.480	21.46	0.68	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			11.75094	78.65766		11.66816	79.18122		22.07	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	99.44000	0.09944		122.37000	0.12237	99.440	20.80	0.03	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	215.67000	0.21567		258.49000	0.25849	215.670	20.80	0.05	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	234.97000	0.23497		280.79000	0.28079	234.970	20.80	0.06	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	432.14000	0.43214		505.63000	0.50563	432.140	20.80	0.10	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	620.86000	0.62086		717.30000	0.71730	620.860	20.80	0.13	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	665.21000	0.66521		766.69000	0.76669	665.210	20.80	0.14	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	683.61000	0.68361		787.14000	0.78714	683.610	20.80	0.14	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	6,853.28000	6.85328		6,563.47000	6.56347	6,853.280	21.22	0.64	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	6,366.23000	6.36623		6,092.25000	6.09225	6,366.230	21.37	0.62	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	5,510.89000	5.51089		5,266.32000	5.26632	5,510.890	21.64	0.56	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	5,321.37000	5.32137		5,083.61000	5.08361	5,321.370	21.70	0.55	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.96720	75.18917		11.88071	75.71917		21.95	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	
R2044	On 04/02/2021	Bond Future	9.66	Call	743.62000	0.74362	832.42000	0.83242	743.620	20.91	0.13	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	12,968.21000	12.96821	12,581.28000	12.58128	12,968.210	20.91	0.78	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	9,734.81000	9.73481	9,403.87000	9.40387	9,734.810	20.91	0.69	0.00	0	405.00
R2044	On 06/05/2021	Bond Future			12.18981	76.08408	12.09949	76.62049		20.01	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			11.49196	81.15267	11.41242	81.68148		21.48	0.00	324,610,680.00	4,000	100,891.00
R2048	On 06/08/2020	Bond Future	9.00	Call	0.96000	0.00096	2.04000	0.00204	0.960	19.52	0.00	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	3.39000	0.00339	6.51000	0.00651	3.390	19.52	0.00	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	207.18000	0.20718	288.44000	0.28844	207.180	19.52	0.08	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	776.64000	0.77664	972.70000	0.97270	776.640	20.28	0.24	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	1,301.59000	1.30159	1,565.72000	1.56572	1,301.590	20.82	0.34	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	3,585.52000	3.58552	4,007.40000	4.00740	3,585.520	21.96	0.64	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	5,575.42000	5.57542	6,055.88000	6.05588	5,575.420	23.02	0.78	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	7,947.65000	7.94765	8,460.64000	8.46064	7,947.650	23.68	0.89	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			11.69897	77.61013	11.61592	78.14506		22.55	0.00	0.00	0	0.00
R2048	On 05/11/2020	Bond Future	10.00	Call	670.18000	0.67018	773.76000	0.77376	670.180	21.19	0.14	0.00	0	800.00
R2048	On 05/11/2020	Bond Future	11.00	Call	2,249.13000	2.24913	2,484.66000	2.48466	2,249.130	21.56	0.35	0.00	0	800.00
R2048	On 04/02/2021	Bond Future			11.91354	78.50984	11.82667	79.05133		21.20	0.00	0.00	0	0.00
R2048	On 06/05/2021	Bond Future			12.12580	75.02797	12.03506	75.57606		20.44	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 06/08/2020	Bond Future			3.60421	104.41948	3.60279	104.42038		0.40	0.00	0.00	0	23,391.00
R208	On 05/11/2020	Bond Future			3.11496	102.14587	3.11106	102.14739		0.27	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 06/08/2020	Bond Future			10.91135	67.66669	10.84726	68.01780		21.15	0.00	0.00	0	61,107.00
R209	On 05/11/2020	Bond Future			11.10632	65.25094	11.03975	65.60625		22.61	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			11.30296	66.00759	11.23381	66.36727		21.18	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.50429	63.65072	11.43245	64.01480		20.47	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 06/08/2020	Bond Future			186.58586	186.58586	186.56431	186.56431			0.00	0.00	0	1,929.00

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 05/11/2020	Bond Future	185.92210	185.92210		185.90137	185.90137			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future	188.12045	188.12045		188.10027	188.10027			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future	187.65724	187.65724		187.63717	187.63717			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 06/08/2020	Bond Future	166.28368	166.28368		166.21995	166.21995			0.00	0.00	0	7,044.00
R212	On 05/11/2020	Bond Future	168.10412	168.10412		168.04067	168.04067			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future	167.77053	167.77053		167.70699	167.70699			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future	169.80245	169.80245		169.73850	169.73850			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 06/08/2020	Bond Future	9.80582	84.93979		9.74674	85.27613		15.65	0.00	0.00	0	17,349.00
R213	On 05/11/2020	Bond Future	10.00163	82.31996		9.94009	82.66043		16.68	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future	10.20344	83.27397		10.13926	83.61870		15.61	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future	10.40455	80.73137		10.33768	81.08039		14.99	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 06/08/2020	Bond Future	11.23509	65.22037		11.18623	65.48871		22.66	0.00	0.00	0	20,956.00
R214	On 05/11/2020	Bond Future	11.42902	62.64158		11.37819	62.91319		24.30	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future	11.62885	63.36767		11.57591	63.64267		22.72	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future	11.82595	60.84104		11.77089	61.11944		22.03	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 :											737,672,614.00	6,931	1 253 724,00
Grand Total:											737,672,614.00	6,931	1 253 724,00