



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: 10/07/2020

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	90.77000		90.77000		90.83000	90.83000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	726.49300		726.49300		722.50900	722.50900			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	734.21900		734.21900		730.19600	730.19600			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	742.73000		742.73000		738.66400	738.66400			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	751.53500		751.53500		747.42200	747.42200			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	793.25800		793.25800		784.93200	784.93200			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	801.69300		801.69300		793.28400	793.28400			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	810.98700		810.98700		802.48300	802.48300			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	820.60000		820.60000		811.99800	811.99800			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	696.03700		696.03700		688.24900	688.24900			0.00	34,801,850.00	5	213.0
ALBI	On 05/11/2020	Index Future	703.43900		703.43900		695.57200	695.57200			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	711.59400		711.59400		703.63800	703.63800			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	720.02900		720.02900		711.98100	711.98100			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	12.06404		73.37059		12.27998	72.29210			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future	12.33385		70.36854		12.55915	69.27902			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	12.61134		71.18536		12.84677	70.08354			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.89305		68.25294		13.13905	67.13827			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	12.43003		73.19184		12.64602	72.00535			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future	12.68950		69.70429		12.91575	68.50564			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	12.94815		70.51432		13.18508	69.30214			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	13.22120		67.09267		13.46991	65.86627			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	687.63400		687.63400		680.08600	680.08600			0.00	0.00	0	1,022.0
GOVI	On 05/11/2020	GOVI	694.94700		694.94700		687.32200	687.32200			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI	703.00300		703.00300		695.29300	695.29300			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	711.33700		711.33700		703.53600	703.53600			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future	136.75120		136.75120		137.00917	137.00917			0.00	0.00	0	6,043.0
I2025	On 05/11/2020	Bond Future	138.22402		138.22402		138.48545	138.48545			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	138.35430		138.35430		138.61948	138.61948			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	140.02779		140.02779		140.29643	140.29643			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	97.87258		97.87258		97.66039	97.66039			0.00	0.00	0	5,012.0
I2029	On 05/11/2020	Bond Future	97.80363		97.80363		97.58956	97.58956			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future	98.96146		98.96146		98.74539	98.74539			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	99.02068		99.02068		98.80220	98.80220			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	91.77182		91.77182		92.27446	92.27446			0.00	0.00	0	12,378.0
I2033	On 05/11/2020	Bond Future	91.56310		91.56310		92.07160	92.07160			0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future	92.64699		92.64699		93.16196	93.16196			0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	92.55315		92.55315		93.07457	93.07457			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	102.07368		102.07368		102.64198	102.64198			0.00	0.00	0	10,748.0
I2038	On 05/11/2020	Bond Future	103.17298		103.17298		103.74806	103.74806			0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future	102.70031		102.70031		103.28265	103.28265			0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future	103.94275		103.94275		104.53232	104.53232			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	91.80636		91.80636		92.20198	92.20198			0.00	0.00	0	16,357.0
I2046	On 05/11/2020	Bond Future	91.03060		91.03060		91.43069	91.43069			0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future	92.10856		92.10856		92.51378	92.51378			0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future	91.43517		91.43517		91.84545	91.84545			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	91.63594		91.63594		91.81589	91.81589			0.00	7,514,147.08	82	17,165.0
I2050	On 05/11/2020	Bond Future	92.62283		92.62283		92.80499	92.80499			0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future	91.83158		91.83158		92.01644	92.01644			0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future	92.94251		92.94251		93.12976	93.12976			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	248.04500		248.04500		248.70300	248.70300			0.00	0.00	0	1,207.0
IGOV	On 05/11/2020	Index Future	250.74500		250.74500		251.41100	251.41100			0.00	0.00	0	47.0
IGOV	On 04/02/2021	Index Future	253.71200		253.71200		254.38700	254.38700			0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	256.77900		256.77900		257.46300	257.46300			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/07/2020	Jibar Tradeable Future	3.87500		96.12500		3.86500	96.13500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.69500		96.30500		3.68500	96.31500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.66500		96.33500		3.68500	96.31500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.56500		96.43500		3.57500	96.42500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.56500		96.43500		3.57500	96.42500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.58500		96.41500		3.59500	96.40500			0.00	241,018.75	10	30.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.64000		96.36000		3.65000	96.35000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.80000		96.20000		3.84000	96.16000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.84500		96.15500		3.87500	96.12500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.19000		95.81000		4.22000	95.78000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.23500		95.76500		4.25500	95.74500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.64500		95.35500		4.70500	95.29500			0.00	0.00	0	0.0
R186	On 06/08/2020	Bond Future	7.79902		114.81124		7.91811	114.17650		9.12	0.00	261,769,627.20	2,280	73,122.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 06/08/2020	Bond Future	7.45	Call	408.94000	0.40894		284.71000	0.28471	408.940	8.80	0.25	0.00	0	2,500.0
R186	On 06/08/2020	Bond Future	7.45	Put	2,295.48000	2.29548		2,805.99000	2.80599	2,295.480	8.80	0.75	0.00	0	2,500.0
R186	On 06/08/2020	Bond Future	8.00	Put	675.92000	0.67592		944.45000	0.94445	675.920	9.12	0.35	0.00	0	15,177.0
R186	On 06/08/2020	Bond Future	8.00	Call	1,744.51000	1.74451		1,378.30000	1.37830	1,744.510	9.12	0.65	0.00	0	900.0
R186	On 06/08/2020	Bond Future	9.00	Call	6,222.80000	6.22280		5,608.92000	5.60892	6,222.800	10.04	0.98	0.00	0	900.0
R186	On 05/11/2020	Bond Future			7.98795	116.01955		8.11364	115.37869		10.17	0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.00	Call	835.77000	0.83577		707.37000	0.70737	835.770	9.92	0.23	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.84	Call	2,288.98000	2.28898		2,013.69000	2.01369	2,288.980	10.05	0.47	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.00	Call	2,685.26000	2.68526		2,378.59000	2.37859	2,685.260	10.09	0.52	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	8.34	Call	3,650.91000	3.65091		3,278.74000	3.27874	3,650.910	10.21	0.62	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	696.97000	0.69697		825.56000	0.82556	696.970	10.85	0.18	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			8.17482	112.08265		8.30778	111.43486		9.73	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future			8.37468	113.41316		8.51569	112.75797		8.47	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 06/08/2020	Bond Future			306.14938	306.14938		306.30588	306.30588			0.00	0.00	0	2,591.0
R197	On 05/11/2020	Bond Future			309.44636	309.44636		309.60600	309.60600			0.00	0.00	0	0.0
R197	On 04/02/2021	Bond Future			305.26532	305.26532		305.42825	305.42825			0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			308.95860	308.95860		309.12418	309.12418			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 06/08/2020	Bond Future			204.54735	204.54735		205.84560	205.84560			0.00	0.00	0	8,040.0
R202	On 05/11/2020	Bond Future			206.75017	206.75017		208.06343	208.06343			0.00	0.00	0	0.0
R202	On 04/02/2021	Bond Future			205.03114	205.03114		206.36083	206.36083			0.00	0.00	0	0.0
R202	On 06/05/2021	Bond Future			207.51139	207.51139		208.85743	208.85743			0.00	0.00	0	0.0
R202	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 06/08/2020	Bond Future			4.98895	110.01097		5.03137	109.90649		2.42	0.00	0.00	0	32,180.0
R2023	On 05/11/2020	Bond Future			5.07241	107.26198		5.11958	107.15692		2.64	0.00	0.00	0	0.0
R2023	On 04/02/2021	Bond Future			5.13018	108.50627		5.18342	108.40051		2.51	0.00	0.00	0	0.0
R2023	On 06/05/2021	Bond Future			5.17702	105.88301		5.23798	105.77624		2.29	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 06/08/2020	Bond Future			9.54518	90.76306		9.71484	89.79367		15.06	0.00	50,555,024.42	557	106,739.0
R2030	On 06/08/2020	Bond Future	8.36	Call	32.16000	0.03216		16.81000	0.01681	32.160	14.10	0.02	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	8.50	Call	58.79000	0.05879		31.84000	0.03184	58.790	14.10	0.04	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	8.86	Call	228.44000	0.22844		136.00000	0.13600	228.440	14.16	0.13	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.05	Call	422.32000	0.42232		265.34000	0.26534	422.320	14.30	0.21	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	9.20	Put	2,666.43000	2.66643		3,411.63000	3.41163	2,666.430	14.46	0.70	0.00	0	2,500.0

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R2030	On 06/08/2020	Bond Future	9.20	Call	651.27000	0.65127		427.08000	0.42708	651.270	14.46	0.30	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	9.42	Put	1,847.02000	1.84702		2,474.01000	2.47401	1,847.020	14.73	0.57	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.75	Call	2,130.89000	2.13089		1,594.16000	1.59416	2,130.890	15.06	0.63	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	9.95	Put	611.87000	0.61187		934.42000	0.93442	611.870	15.27	0.26	0.00	0	5,850.0
R2030	On 06/08/2020	Bond Future	10.00	Call	3,110.96000	3.11096		2,438.88000	2.43888	3,110.960	15.32	0.76	0.00	0	470.0
R2030	On 06/08/2020	Bond Future	10.21	Call	4,047.09000	4.04709		3,283.48000	3.28348	4,047.090	15.66	0.84	0.00	0	622.0
R2030	On 06/08/2020	Bond Future	10.70	Call	6,425.39000	6.42539		5,530.85000	5.53085	6,425.390	16.52	0.95	0.00	0	470.0
R2030	On 06/08/2020	Bond Future	10.87	Put	51.45000	0.05145		99.79000	0.09979	51.450	16.61	0.03	0.00	0	622.0
R2030	On 06/08/2020	Bond Future	11.47	Put	4.83000	0.00483		11.71000	0.01171	4.830	16.61	0.00	0.00	0	622.0
R2030	On 05/11/2020	Bond Future			9.74755	91.71857		9.92437	90.73945		16.86	0.00	0.00	0	500.0
R2030	On 05/11/2020	Bond Future	8.10	Call	609.28000	0.60928		486.39000	0.48639	609.280	16.26	0.15	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.34	Call	826.62000	0.82662		667.77000	0.66777	826.620	16.26	0.19	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	8.36	Call	847.12000	0.84712		685.00000	0.68500	847.120	16.26	0.19	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	8.53	Call	1,037.36000	1.03736		845.78000	0.84578	1,037.360	16.26	0.22	0.00	0	15,646.0
R2030	On 05/11/2020	Bond Future	8.73	Call	1,300.13000	1.30013		1,070.15000	1.07015	1,300.130	16.26	0.26	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.85	Call	1,479.33000	1.47933		1,224.50000	1.22450	1,479.330	16.26	0.29	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.86	Call	1,495.02000	1.49502		1,238.06000	1.23806	1,495.020	16.26	0.29	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	9.03	Call	1,782.73000	1.78273		1,488.15000	1.48815	1,782.730	16.27	0.33	0.00	0	15,646.0
R2030	On 05/11/2020	Bond Future	9.04	Call	1,801.55000	1.80155		1,504.64000	1.50464	1,801.550	16.28	0.34	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	9.23	Call	2,182.82000	2.18282		1,840.62000	1.84062	2,182.820	16.37	0.38	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.61	Put	3,868.28000	3.86828		4,410.39000	4.41039	3,868.280	16.61	0.52	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.86	Put	3,172.51000	3.17251		3,652.05000	3.65205	3,172.510	16.77	0.45	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	9.99	Put	2,850.87000	2.85087		0.00000	0.00000	2,850.870	16.85	0.42	192,816,648.75	5,000	5,000.0
R2030	On 05/11/2020	Bond Future	10.06	Put	2,689.29000	2.68929		3,119.94000	3.11994	2,689.290	16.90	0.40	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	10.37	Put	2,069.64000	2.06964		2,428.84000	2.42884	2,069.640	17.17	0.33	0.00	0	15,646.0
R2030	On 05/11/2020	Bond Future	10.47	Put	1,901.82000	1.90182		2,239.56000	2.23956	1,901.820	17.29	0.31	0.00	0	3,000.0
R2030	On 04/02/2021	Bond Future			9.95309	88.77778		10.13778	87.78767		16.36	0.00	0.00	0	0.0
R2030	On 04/02/2021	Bond Future	8.36	Call	1,284.14000	1.28414		1,084.17000	1.08417	1,284.140	15.79	0.22	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	1,295.76000	1.29576		1,094.32000	1.09432	1,295.760	15.79	0.22	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,964.77000	1.96477		1,684.56000	1.68456	1,964.770	15.79	0.31	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,404.08000	2.40408		2,077.14000	2.07714	2,404.080	15.79	0.36	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	3,712.82000	3.71282		4,163.97000	4.16397	3,712.820	16.33	0.43	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			10.16936	89.83210		10.36241	88.83046		14.12	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	844.88000	0.84488		703.40000	0.70340	844.880	13.44	0.16	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.22	Put	7,525.73000	7.52573		8,204.12000	8.20412	7,525.730	13.44	0.65	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.92	Put	5,177.79000	5.17779		5,725.62000	5.72562	5,177.790	13.73	0.52	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			10.43420	88.47788		10.59880	87.50336		17.45	0.00	52,732,816.48	596	106,623.0
R2032	On 06/08/2020	Bond Future	8.79	Call	6.67000	0.00667		3.53000	0.00353	6.670	16.25	0.01	0.00	0	800.0
R2032	On 06/08/2020	Bond Future	9.29	Call	61.76000	0.06176		35.97000	0.03597	61.760	16.25	0.04	0.00	0	800.0
R2032	On 06/08/2020	Bond Future	9.91	Put	3,690.93000	3.69093		4,502.99000	4.50299	3,690.930	16.37	0.78	0.00	0	800.0
R2032	On 05/11/2020	Bond Future			10.65426	85.26454		10.82569	84.28015		20.40	0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 05/11/2020	Bond Future	8.94	Call	732.06000		0.73206	599.58000	0.59958	732.060	19.57	0.16	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.11	Call	895.45000		0.89545	738.53000	0.73853	895.450	19.57	0.18	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	1,289.83000		1.28983	1,077.96000	1.07796	1,289.830	19.57	0.24	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	1,536.62000		1.53662	1,292.77000	1.29277	1,536.620	19.57	0.28	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	3,015.32000		3.01532	3,444.40000	3.44440	3,015.320	20.39	0.40	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	2,811.86000		2.81186	3,221.11000	3.22111	2,811.860	20.47	0.38	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			10.87483		86.25442	11.05351	85.25905		19.04	0.00	0.00	0	0.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	1,052.59000		1.05259	896.35000	0.89635	1,052.590	18.33	0.17	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,622.19000		1.62219	1,399.74000	1.39974	1,622.190	18.33	0.24	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	5,084.44000		5.08444	5,591.31000	5.59131	5,084.440	18.91	0.48	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			11.10317		83.13143	11.28959	82.12445		17.17	0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,170.60000		3.17060	2,797.50000	2.79750	3,170.600	16.40	0.39	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	2,333.10000		2.33310	2,612.11000	2.61211	2,333.100	18.31	0.26	0.00	0	736.0	
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			11.09081		88.14542	11.29096	86.90061		19.54	0.00	2,291,780.92	26	100,851.0	
R2035	On 06/08/2020	Bond Future	8.75	Call	0.21000		0.00021	0.09000	0.00009	0.210	18.05	0.00	0.00	0	3,000.0	
R2035	On 06/08/2020	Bond Future	9.00	Call	0.98000		0.00098	0.42000	0.00042	0.980	18.05	0.00	0.00	0	24,761.0	
R2035	On 06/08/2020	Bond Future	9.09	Call	1.63000		0.00163	0.71000	0.00071	1.630	18.05	0.00	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	9.67	Call	27.61000		0.02761	13.72000	0.01372	27.610	18.05	0.02	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	10.45	Put	4,601.06000		4.60106	5,677.86000	5.67786	4,601.060	18.26	0.82	0.00	0	500.0	
R2035	On 05/11/2020	Bond Future			11.31745		84.59923	11.52590	83.34170		22.68	0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future			11.54985		85.58093	11.76734	84.30923		21.19	0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	11,149.91000		11.14991	12,092.52000	12.09252	11,149.910	20.30	0.72	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	6,734.29000		6.73429	7,459.50000	7.45950	6,734.290	20.64	0.54	0.00	0	650.0	
R2035	On 06/05/2021	Bond Future			11.78113		82.11841	12.00788	80.83185		19.20	0.00	0.00	0	0.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	2,168.16000		2.16816	1,835.97000	1.83597	2,168.160	18.30	0.28	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	7,065.10000		7.06510	7,796.70000	7.79670	7,065.100	18.59	0.54	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	5,002.07000		5.00207	5,584.41000	5.58441	5,002.070	19.22	0.43	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			11.33045		79.35745	11.54586	78.04387		21.81	0.00	239,500,784.10	3,018	106,749.0	
R2037	On 05/11/2020	Bond Future			11.54971		80.19292	11.77386	78.86599		24.16	0.00	0.00	0	276.0	
R2037	On 04/02/2021	Bond Future			11.77427		76.86824	12.00799	75.52629		23.82	0.00	0.00	0	0.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	1,272.10000		1.27210	1,044.84000	1.04484	1,272.100	22.88	0.19	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	11,241.55000		11.24155	12,227.91000	12.22791	11,241.550	22.88	0.71	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	2,428.13000		2.42813	2,045.67000	2.04567	2,428.130	22.88	0.31	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	8,799.43000		8.79943	9,678.44000	9.67844	8,799.430	22.88	0.63	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	5,116.23000		5.11623	5,750.03000	5.75003	5,116.230	23.72	0.44	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	6,054.38000		6.05438	5,330.56000	5.33056	6,054.380	23.79	0.57	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	1,830.21000		1.83021	2,128.81000	2.12881	1,830.210	25.39	0.20	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			12.00649		77.78154	12.25023	76.42385		20.40	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	

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 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/08/2020	Bond Future			11.54065	80.74913	11.75614	79.37786			22.67	0.00	2,260,975.64	28	56,482.0
R2040	On 06/08/2020	Bond Future	9.57	Call	2.53000	0.00253	1.07000	0.00107	2.530	20.87	0.00	0.00	0	800.0	
R2040	On 06/08/2020	Bond Future	10.07	Call	27.41000	0.02741	13.07000	0.01307	27.410	20.87	0.02	0.00	0	800.0	
R2040	On 06/08/2020	Bond Future	10.79	Put	5,433.86000	5.43386	6,658.75000	6.65875	5,433.860	20.92	0.85	0.00	0	800.0	
R2040	On 06/08/2020	Bond Future	10.85	Put	5,073.83000	5.07383	6,274.56000	6.27456	5,073.830	21.00	0.83	0.00	0	12,496.0	
R2040	On 06/08/2020	Bond Future	11.26	Put	2,989.49000	2.98949	3,963.18000	3.96318	2,989.490	21.76	0.64	0.00	0	517.0	
R2040	On 05/11/2020	Bond Future			11.76053	81.59931	11.98504	80.21401			24.81	0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future	9.50	Call	462.92000	0.46292	351.42000	0.35142	462.920	23.54	0.10	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	9.73	Call	627.21000	0.62721	482.04000	0.48204	627.210	23.54	0.12	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	10.00	Call	873.91000	0.87391	681.18000	0.68118	873.910	23.54	0.16	0.00	0	2,230.0	
R2040	On 05/11/2020	Bond Future	10.23	Call	1,136.19000	1.13619	896.02000	0.89602	1,136.190	23.54	0.20	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	11.00	Call	2,420.82000	2.42082	1,980.31000	1.98031	2,420.820	23.54	0.35	0.00	0	2,230.0	
R2040	On 05/11/2020	Bond Future	11.50	Put	5,400.83000	5.40083	6,188.47000	6.18847	5,400.830	24.21	0.53	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	11.70	Put	4,728.14000	4.72814	5,453.47000	5.45347	4,728.140	24.47	0.49	0.00	0	2,000.0	
R2040	On 04/02/2021	Bond Future			11.98611	78.04071	12.22051	76.63966			24.51	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	924.67000	0.92467	748.80000	0.74880	924.670	23.45	0.14	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	997.70000	0.99770	810.14000	0.81014	997.700	23.45	0.15	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	1,554.24000	1.55424	1,283.05000	1.28305	1,554.240	23.45	0.21	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	1,785.69000	1.78569	1,482.09000	1.48209	1,785.690	23.45	0.24	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	7,078.69000	7.07869	7,871.08000	7.87108	7,078.690	23.79	0.54	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	6,484.31000	6.48431	7,234.42000	7.23442	6,484.310	23.97	0.51	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			12.21904	78.96796	12.46379	77.55051			21.03	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			11.66950	77.00678	11.87997	75.68716			23.65	0.00	308,797,187.80	4,010	74,818.0
R2044	On 06/08/2020	Bond Future	9.01	Call	0.03000	0.00003	0.01000	0.00001	0.030	21.85	0.00	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	9.36	Call	0.36000	0.00036	0.15000	0.00015	0.360	21.85	0.00	0.00	0	602.0	
R2044	On 06/08/2020	Bond Future	9.66	Call	2.10000	0.00210	0.92000	0.00092	2.100	21.85	0.00	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	9.98	Call	10.66000	0.01066	5.00000	0.00500	10.660	21.85	0.01	0.00	0	602.0	
R2044	On 06/08/2020	Bond Future	10.93	Put	5,323.79000	5.32379	6,496.05000	6.49605	5,323.790	21.85	0.85	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	11.09	Put	4,397.59000	4.39759	5,502.57000	5.50257	4,397.590	21.96	0.78	0.00	0	602.0	
R2044	On 05/11/2020	Bond Future			11.88585	77.81751	12.10533	76.48450			25.96	0.00	0.00	0	0.0
R2044	On 05/11/2020	Bond Future	8.87	Call	148.24000	0.14824	109.31000	0.10931	148.240	24.72	0.04	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.29	Call	291.05000	0.29105	219.61000	0.21961	291.050	24.72	0.06	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	9.34	Call	313.72000	0.31372	237.36000	0.23736	313.720	24.72	0.07	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	9.72	Call	535.94000	0.53594	413.67000	0.41367	535.940	24.72	0.11	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.97	Call	738.51000	0.73851	577.32000	0.57732	738.510	24.72	0.14	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	10.02	Call	785.16000	0.78516	615.33000	0.61533	785.160	24.72	0.15	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	10.04	Call	804.43000	0.80443	631.06000	0.63106	804.430	24.72	0.15	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.06	Put	7,719.50000	7.71950	8,642.17000	8.64217	7,719.500	24.72	0.66	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.17	Put	7,191.25000	7.19125	8,082.99000	8.08299	7,191.250	24.72	0.63	0.00	0	1,815.0	

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
R2044	On 05/11/2020	Bond Future	11.38	Put	6,281.20000		6.28120	7,110.87000	7.11087	6,281.200		24.88	0.59	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	11.43	Put	6,082.29000		6.08229	6,896.86000	6.89686	6,082.290		24.94	0.57	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			12.10798		74.34014	12.33736	72.99204			25.64	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	974.42000		0.97442	796.49000	0.79649	974.420		24.58	0.15	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.29	Put	14,098.83000		14.09883	15,164.59000	15.16459	14,098.830		24.58	0.77	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.84	Put	10,876.77000		10.87677	11,831.56000	11.83156	10,876.770		24.58	0.68	0.00	0	405.0
R2044	On 06/05/2021	Bond Future			12.33712		75.22351	12.57690	73.85958			21.93	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			11.60710		80.39855	11.81745	79.05467			22.87	0.00	699,467,385.00	8,700	111,984.0
R2048	On 06/08/2020	Bond Future	9.00	Call	0.03000		0.00003	0.01000	0.00001	0.030		21.05	0.00	0.00	0	3,000.0
R2048	On 06/08/2020	Bond Future	9.25	Call	0.18000		0.00018	0.07000	0.00007	0.180		21.05	0.00	0.00	0	20,640.0
R2048	On 06/08/2020	Bond Future	10.35	Call	59.99000		0.05999	30.63000	0.03063	59.990		21.05	0.03	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	10.85	Call	327.33000		0.32733	188.98000	0.18898	327.330		21.05	0.14	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	11.10	Call	648.56000		0.64856	399.11000	0.39911	648.560		21.18	0.24	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	11.80	Call	2,631.17000		2.63117	1,917.09000	1.91709	2,631.170		22.56	0.61	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	12.25	Call	4,572.55000		4.57255	3,586.10000	3.58610	4,572.550		23.29	0.80	0.00	0	814.0
R2048	On 06/08/2020	Bond Future	12.75	Call	7,039.01000		7.03901	5,863.62000	5.86362	7,039.010		24.60	0.91	0.00	0	814.0
R2048	On 05/11/2020	Bond Future			11.82139		76.83381	12.04108	75.47612			26.43	0.00	0.00	0	250.0
R2048	On 05/11/2020	Bond Future	10.00	Call	790.50000		0.79050	616.77000	0.61677	790.500		25.08	0.15	0.00	0	800.0
R2048	On 05/11/2020	Bond Future	11.00	Call	2,294.29000		2.29429	1,879.31000	1.87931	2,294.290		25.08	0.34	0.00	0	800.0
R2048	On 04/02/2021	Bond Future			12.04141		77.72550	12.27130	76.35243			24.60	0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			12.25963		74.23293	12.49998	72.84378			22.34	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			3.42216		104.53496	3.49871	104.48638			0.30	0.00	0.00	0	23,391.0
R208	On 05/11/2020	Bond Future			2.86316		102.24414	2.98761	102.19554			0.22	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			10.97292		67.33198	11.18773	66.18370			22.15	0.00	56,558,863.20	840	59,872.0
R209	On 05/11/2020	Bond Future			11.17245		64.90079	11.39538	63.74075			26.17	0.00	0.00	0	0.0
R209	On 04/02/2021	Bond Future			11.37145		65.65425	11.60292	64.48113			24.18	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.57566		63.29205	11.81617	62.10515			22.24	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/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	182.03178		182.03178		182.43133	182.43133			0.00	2,730,476.70	15	1,957.0
R210	On 05/11/2020	Bond Future	181.31715		181.31715		181.72193	181.72193			0.00	0.00	0	0.0
R210	On 04/02/2021	Bond Future	183.46393		183.46393		183.87429	183.87429			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future	182.97308		182.97308		183.38881	183.38881			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	165.50450		165.50450		165.53983	165.53983			0.00	0.00	0	7,008.0
R212	On 05/11/2020	Bond Future	167.28701		167.28701		167.32352	167.32352			0.00	0.00	0	0.0
R212	On 04/02/2021	Bond Future	166.97284		166.97284		167.01056	167.01056			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future	168.99268		168.99268		169.03121	169.03121			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	9.98408		83.93592		10.14844	83.02475		16.59	0.00	0.00	0	17,142.0
R213	On 05/11/2020	Bond Future	10.18979		81.29057		10.36075	80.37023		19.44	0.00	0.00	0	0.0
R213	On 04/02/2021	Bond Future	10.39933		82.23373		10.57749	81.30306		18.03	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future	10.60886		79.67738		10.79445	78.73585		16.36	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 06/08/2020	Bond Future	11.21120		65.35134		11.42606	64.18929		23.50	0.00	2,614,053.60	40	19,898.0
R214	On 05/11/2020	Bond Future	11.40635		62.76248		11.62961	61.58852		27.80	0.00	0.00	0	0.0
R214	On 04/02/2021	Bond Future	11.60511		63.49074		11.83746	62.30350		25.63	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	11.80149		60.96445		12.04312	59.76322		23.62	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :												1,914,652,639.64	25,207	1 290 076.0
Grand Total:												1,914,652,639.64	25,207	1 290 076.0