



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: 17/07/2020

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
<b>Derivatives</b>													
5Y STND	On 21/12/2021		Interest Rate Swap	90.64000	90.64000	90.65000	90.65000			0.00	0.00	0	51.00
AL37	On 06/08/2020		Index Future	733.15000	733.15000	734.11000	734.11000			0.00	0.00	0	0.00
AL37	On 05/11/2020		Index Future	740.89200	740.89200	741.86500	741.86500			0.00	0.00	0	0.00
AL37	On 04/02/2021		Index Future	749.45700	749.45700	750.44500	750.44500			0.00	0.00	0	0.00
AL37	On 06/05/2021		Index Future	758.31800	758.31800	759.31900	759.31900			0.00	0.00	0	0.00
AL7T	On 06/08/2020		Index Future	797.38300	797.38300	800.13200	800.13200			0.00	0.00	0	0.00
AL7T	On 05/11/2020		Index Future	805.80200	805.80200	808.58500	808.58500			0.00	0.00	0	0.00
AL7T	On 04/02/2021		Index Future	815.11800	815.11800	817.93600	817.93600			0.00	0.00	0	0.00
AL7T	On 06/05/2021		Index Future	824.75500	824.75500	827.60800	827.60800			0.00	0.00	0	0.00
ALBI	On 06/08/2020		Index Future	697.07800	697.07800	699.22900	699.22900			0.00	0.00	0	213.00
ALBI	On 05/11/2020		Index Future	704.43900	704.43900	706.61600	706.61600			0.00	0.00	0	0.00
ALBI	On 04/02/2021		Index Future	712.58200	712.58200	714.78800	714.78800			0.00	0.00	0	0.00
ALBI	On 06/05/2021		Index Future	721.00700	721.00700	723.24100	723.24100			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
E170	On 01/08/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future			12.06346		73.37352	12.01091	73.63967				0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future			12.33434		70.36614	12.27944	70.63543				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future			12.61234		71.18062	12.55490	71.45338				0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future			12.89458		68.24593	12.83452	68.52215				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			12.48601		72.88100	12.43331	73.17357				0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future			12.74915		69.38476	12.69387	69.68080				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future			13.01105		70.18883	12.95309	70.48866				0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future			13.28765		66.76112	13.22679	67.06467				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			688.70600		688.70600	690.83100	690.83100				0.00	6,887,060.00	1	1,022.00
GOVI	On 05/11/2020	GOVI			695.97800		695.97800	698.12900	698.12900				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI			704.02400		704.02400	706.20300	706.20300				0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI			712.34800		712.34800	714.55400	714.55400				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future			137.42655		137.42655	137.27491	137.27491				0.00	0.00	0	6,043.00
I2025	On 05/11/2020	Bond Future			138.89628		138.89628	138.74370	138.74370				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future			139.03005		139.03005	138.87639	138.87639				0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future			140.70737		140.70737	140.55212	140.55212				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			97.91317		97.91317	97.77718	97.77718				0.00	0.00	0	4,982.00
I2029	On 05/11/2020	Bond Future			97.83743		97.83743	97.70039	97.70039				0.00	0.00	0	1,206.00
I2029	On 04/02/2021	Bond Future			98.99258		98.99258	98.85440	98.85440				0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future			99.04913		99.04913	98.90958	98.90958				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
I2033	On 06/08/2020	Bond Future			92.16259		92.16259	92.17631	92.17631				0.00	0.00	0	12,378.00
I2033	On 05/11/2020	Bond Future			91.95127		91.95127	91.96557	91.96557				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 04/02/2021	Bond Future			93.03682		93.03682		93.05179	93.05179			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future			92.94488		92.94488		92.96022	92.96022			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			102.65427		102.65427		102.87751	102.87751			0.00	0.00	0	10,802.00
I2038	On 05/11/2020	Bond Future			103.75216		103.75216		103.97835	103.97835			0.00	0.00	0	1,685.00
I2038	On 04/02/2021	Bond Future			103.28292		103.28292		103.51223	103.51223			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future			104.52922		104.52922		104.76150	104.76150			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			91.71084		91.71084		91.72417	91.72417			0.00	0.00	0	12,382.00
I2046	On 05/11/2020	Bond Future			90.92707		90.92707		90.94106	90.94106			0.00	0.00	0	3,975.00
I2046	On 04/02/2021	Bond Future			92.00089		92.00089		92.01556	92.01556			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future			91.32338		91.32338		91.33841	91.33841			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			92.37511		92.37511		92.72557	92.72557			0.00	0.00	0	14,575.00
I2050	On 05/11/2020	Bond Future			93.36297		93.36297		93.71768	93.71768			0.00	0.00	0	2,590.00
I2050	On 04/02/2021	Bond Future			92.57762		92.57762		92.93705	92.93705			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future			93.69486		93.69486		94.05875	94.05875			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			248.73900		248.73900		248.65800	248.65800			0.00	0.00	0	1,207.00
IGOV	On 05/11/2020	Index Future			251.42800		251.42800		251.34700	251.34700			0.00	0.00	0	47.00
IGOV	On 04/02/2021	Index Future			254.39500		254.39500		254.31500	254.31500			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future			257.46300		257.46300		257.38200	257.38200			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future			3.63500		96.36500		3.63500	96.36500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future			3.55500		96.44500		3.58500	96.41500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future			3.46500		96.53500		3.49500	96.50500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future			3.46500		96.53500		3.48500	96.51500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future			3.44500		96.55500		3.47500	96.52500			0.00	0.00	0	30.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future			3.45500		96.54500		3.47500	96.52500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future			3.46000		96.54000		3.50000	96.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future			3.62000		96.38000		3.67000	96.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future			3.65500		96.34500		3.70500	96.29500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.90000		96.10000		3.96000	96.04000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			3.98500		96.01500		4.04500	95.95500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.48500		95.51500		4.54500	95.45500			0.00	0.00	0	0.00
R186	On 06/08/2020	Bond Future			7.60239		115.86921		7.57402	116.02289		9.09	0.00	4,634,768.40	40	72,951.00
R186	On 06/08/2020	Bond Future	7.45	Call	611.01000		0.61101		692.88000	0.69288	611.010	8.93	0.37	0.00	0	2,500.00
R186	On 06/08/2020	Bond Future	7.45	Put	1,439.58000		1.43958		1,367.77000	1.36777	1,439.580	8.93	0.63	0.00	0	2,500.00
R186	On 06/08/2020	Bond Future	8.00	Put	270.66000		0.27066		258.51000	0.25851	270.660	9.25	0.19	0.00	0	15,177.00

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R186	On 06/08/2020	Bond Future	8.00	Call	2,397.22000	2.39722	2,538.75000	2.53875	2,397.220	9.25	0.81	0.00	0	900.00	
R186	On 06/08/2020	Bond Future	9.00	Call	7,259.32000	7.25932	7,413.15000	7.41315	7,259.320	10.00	1.00	0.00	0	900.00	
R186	On 05/11/2020	Bond Future			7.78196	117.07998	7.75189	117.23584		10.15	0.00	0.00	0	181.00	
R186	On 05/11/2020	Bond Future	6.50	Call	498.27000	0.49827	529.64000	0.52964	498.270	9.89	0.15	0.00	0	80.00	
R186	On 05/11/2020	Bond Future	7.00	Call	1,030.28000	1.03028	1,082.78000	1.08278	1,030.280	9.89	0.27	0.00	0	1,200.00	
R186	On 05/11/2020	Bond Future	7.50	Call	1,919.24000	1.91924	1,997.01000	1.99701	1,919.240	9.99	0.42	0.00	0	80.00	
R186	On 05/11/2020	Bond Future	7.84	Call	2,750.40000	2.75040	2,845.31000	2.84531	2,750.400	10.10	0.53	0.00	0	3,500.00	
R186	On 05/11/2020	Bond Future	8.00	Call	3,200.97000	3.20097	3,303.46000	3.30346	3,200.970	10.15	0.58	0.00	0	1,200.00	
R186	On 05/11/2020	Bond Future	8.34	Call	4,285.68000	4.28568	4,402.57000	4.40257	4,285.680	10.31	0.68	0.00	0	3,500.00	
R186	On 05/11/2020	Bond Future	9.26	Put	478.31000	0.47831	464.61000	0.46461	478.310	10.82	0.13	0.00	0	3,500.00	
R186	On 04/02/2021	Bond Future			7.95753	113.15173	7.92559	113.30997		9.77	0.00	0.00	0	0.00	
R186	On 06/05/2021	Bond Future			8.14494	114.49133	8.11101	114.65170		8.38	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			305.71261	305.71261	305.77394	305.77394			0.00	0.00	0	2,591.00	
R197	On 05/11/2020	Bond Future			308.98221	308.98221	309.04574	309.04574			0.00	0.00	0	1,400.00	
R197	On 04/02/2021	Bond Future			304.78613	304.78613	304.85186	304.85186			0.00	0.00	0	0.00	
R197	On 06/05/2021	Bond Future			308.46419	308.46419	308.53143	308.53143			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			206.02137	206.02137	204.78414	204.78414			0.00	0.00	0	6,136.00	
R202	On 05/11/2020	Bond Future			208.22467	208.22467	206.97528	206.97528			0.00	0.00	0	1,904.00	
R202	On 04/02/2021	Bond Future			206.51659	206.51659	205.25336	205.25336			0.00	0.00	0	0.00	
R202	On 06/05/2021	Bond Future			209.00846	209.00846	207.73048	207.73048			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			4.71602	110.68632	4.70140	110.72265		2.42	0.00	0.00	0	32,030.00	
R2023	On 05/11/2020	Bond Future			4.77103	107.93631	4.75444	107.97359		2.63	0.00	0.00	0	3,370.00	
R2023	On 04/02/2021	Bond Future			4.79017	109.18489	4.77110	109.22312		2.45	0.00	0.00	0	0.00	
R2023	On 06/05/2021	Bond Future			4.78881	106.56630	4.76678	106.60526		2.22	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			9.44704	91.33010	9.39881	91.61048		14.95	0.00	30,504,253.40	334	106,413.00	
R2030	On 06/08/2020	Bond Future	8.36	Call	18.08000	0.01808	27.43000	0.02743	18.080	13.96	0.02	0.00	0	800.00	
R2030	On 06/08/2020	Bond Future	8.50	Call	37.86000	0.03786	54.70000	0.05470	37.860	13.96	0.03	0.00	0	423.00	
R2030	On 06/08/2020	Bond Future	8.86	Call	202.50000	0.20250	261.09000	0.26109	202.500	14.24	0.13	0.00	0	800.00	
R2030	On 06/08/2020	Bond Future	9.05	Call	412.76000	0.41276	506.97000	0.50697	412.760	14.47	0.23	0.00	0	450.00	
R2030	On 06/08/2020	Bond Future	9.20	Put	2,114.22000	2.11422	1,959.97000	1.95997	2,114.220	14.66	0.67	0.00	0	2,500.00	
R2030	On 06/08/2020	Bond Future	9.20	Call	666.10000	0.66610	792.23000	0.79223	666.100	14.66	0.33	0.00	0	423.00	
R2030	On 06/08/2020	Bond Future	9.42	Put	1,349.86000	1.34986	1,242.41000	1.24241	1,349.860	14.88	0.51	0.00	0	800.00	

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R2030	On 06/08/2020	Bond Future	9.75	Call	2,335.54000		2.33554	2,565.24000		2.56524	2,335.540	15.22	0.71	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.95	Put	343.91000		0.34391	315.43000		0.31543	343.910	15.53	0.19	0.00	0	5,850.00
R2030	On 06/08/2020	Bond Future	10.00	Call	3,432.17000		3.43217	3,688.23000		3.68823	3,432.170	15.61	0.84	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.21	Call	4,445.14000		4.44514	4,713.69000		4.71369	4,445.140	15.98	0.90	0.00	0	622.00
R2030	On 06/08/2020	Bond Future	10.70	Call	6,929.41000		6.92941	7,208.48000		7.20848	6,929.410	16.49	0.98	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.87	Put	12.04000		0.01204	11.59000		0.01159	12.040	16.49	0.01	0.00	0	622.00
R2030	On 06/08/2020	Bond Future	11.47	Put	0.49000		0.00049	0.50000		0.00050	0.490	16.49	0.00	0.00	0	622.00
R2030	On 05/11/2020	Bond Future			9.64651		92.28444	9.59614		92.56828		16.67	0.00	0.00	0	2,000.00
R2030	On 05/11/2020	Bond Future	8.10	Call	605.59000		0.60559	658.00000		0.65800	605.590	16.02	0.15	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	831.37000		0.83137	897.71000		0.89771	831.370	16.02	0.19	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	852.76000		0.85276	920.34000		0.92034	852.760	16.02	0.20	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,051.81000		1.05181	1,130.45000		1.13045	1,051.810	16.02	0.23	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,328.02000		1.32802	1,420.65000		1.42065	1,328.020	16.02	0.28	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,526.99000		1.52699	1,628.70000		1.62870	1,526.990	16.08	0.31	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,544.67000		1.54467	1,647.15000		1.64715	1,544.670	16.08	0.31	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	1,865.07000		1.86507	1,980.85000		1.98085	1,865.070	16.18	0.35	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,885.37000		1.88537	2,001.95000		2.00195	1,885.370	16.19	0.35	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,296.54000		2.29654	2,428.24000		2.42824	2,296.540	16.32	0.41	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	3,472.58000		3.47258	3,350.14000		3.35014	3,472.580	16.58	0.49	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	2,815.55000		2.81555	2,711.46000		2.71146	2,815.550	16.75	0.43	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.99	Put	2,515.52000		2.51552	2,420.44000		2.42044	2,515.520	16.84	0.39	0.00	0	5,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	2,368.96000		2.36896	2,278.54000		2.27854	2,368.960	16.92	0.38	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,812.15000		1.81215	1,740.54000		1.74054	1,812.150	17.28	0.31	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	10.47	Put	1,661.94000		1.66194	1,595.72000		1.59572	1,661.940	17.42	0.29	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.84813		89.34698	9.79545		89.63447		16.29	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	1,341.50000		1.34150	1,417.78000		1.41778	1,341.500	15.70	0.23	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	1,353.74000		1.35374	1,430.53000		1.43053	1,353.740	15.70	0.23	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	2,058.95000		2.05895	2,162.35000		2.16235	2,058.950	15.70	0.32	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	2,537.31000		2.53731	2,656.13000		2.65613	2,537.310	15.76	0.37	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	10.20	Put	3,427.72000		3.42772	3,322.70000		3.32270	3,427.720	16.43	0.41	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			10.06021		90.40510	10.00511		90.69621		13.95	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	873.44000		0.87344	926.25000		0.92625	873.440	13.28	0.16	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	7,104.84000		7.10484	6,927.92000		6.92792	7,104.840	13.43	0.64	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	4,887.24000		4.88724	4,750.46000		4.75046	4,887.240	13.90	0.50	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			10.38180		88.79138	10.31357		89.20198		17.39	0.00	0.00	0	106,618.00
R2032	On 06/08/2020	Bond Future	8.79	Call	1.83000		0.00183	3.56000		0.00356	1.830	16.13	0.00	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.29	Call	31.22000		0.03122	49.42000		0.04942	31.220	16.16	0.02	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.91	Put	3,320.36000		3.32036	3,033.40000		3.03340	3,320.360	16.97	0.78	0.00	0	800.00
R2032	On 05/11/2020	Bond Future			10.60081		85.57475	10.52966		85.99013		20.12	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	673.01000		0.67301	747.62000		0.74762	673.010	19.22	0.15	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	832.88000		0.83288	920.54000		0.92054	832.880	19.22	0.18	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	1,224.03000		1.22403	1,340.29000		1.34029	1,224.030	19.22	0.24	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	9.61	Call	1,486.70000		1.48670	1,619.73000	1.61973	1,486.700	19.32	0.28	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	2,831.87000		2.83187	2,691.24000	2.69124	2,831.870	20.69	0.39	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	2,646.39000		2.64639	2,513.61000	2.51361	2,646.390	20.83	0.37	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.81960		86.56544	10.74536	86.98604		18.86	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	1,018.40000		1.01840	1,100.74000	1.10074	1,018.400	18.11	0.17	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,590.30000		1.59030	1,705.29000	1.70529	1,590.300	18.11	0.25	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	4,854.55000		4.85455	4,670.97000	4.67097	4,854.550	18.92	0.47	0.00	0	800.00	
R2032	On 06/05/2021	Bond Future			11.04604		83.44347	10.96856	83.86926		16.91	0.00	0.00	0	0.00	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,229.94000		3.22994	3,411.86000	3.41186	3,229.940	16.37	0.40	0.00	0	736.00	
R2032	On 06/05/2021	Bond Future	12.57	Put	2,131.51000		2.13151	2,036.15000	2.03615	2,131.510	18.01	0.25	0.00	0	736.00	
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			11.08847		88.16013	11.03546	88.49457		19.64	0.00	0.00	0	105,543.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	0.02000		0.00002	0.04000	0.00004	0.020	18.06	0.00	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	0.12000		0.00012	0.24000	0.00024	0.120	18.06	0.00	0.00	0	24,761.00	
R2035	On 06/08/2020	Bond Future	9.09	Call	0.23000		0.00023	0.46000	0.00046	0.230	18.06	0.00	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	9.67	Call	8.84000		0.00884	14.10000	0.01410	8.840	18.06	0.01	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	10.45	Put	4,460.88000		4.46088	4,205.36000	4.20536	4,460.880	18.74	0.85	0.00	0	500.00	
R2035	On 05/11/2020	Bond Future			11.31607		84.60765	11.26079	84.94602		22.51	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future			11.54889		85.58661	11.49114	85.92935		21.09	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future	10.14	Put	11,041.12000		11.04112	10,805.65000	10.80565	11,041.120	20.16	0.72	0.00	0	650.00	
R2035	On 04/02/2021	Bond Future	11.14	Put	6,672.21000		6.67221	6,501.02000	6.50102	6,672.210	20.76	0.54	0.00	0	650.00	
R2035	On 06/05/2021	Bond Future			11.78059		82.12151	11.72036	82.46850		18.99	0.00	0.00	0	0.00	
R2035	On 06/05/2021	Bond Future	10.24	Call	2,073.64000		2.07364	2,177.98000	2.17798	2,073.640	18.13	0.27	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	10.81	Call	3,072.75000		3.07275	3,210.12000	3.21012	3,072.750	18.18	0.37	0.00	0	1,650.00	
R2035	On 06/05/2021	Bond Future	11.32	Put	7,006.90000		7.00690	6,829.09000	6.82909	7,006.900	18.61	0.54	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	11.55	Put	6,256.81000		6.25681	6,092.88000	6.09288	6,256.810	18.81	0.50	0.00	0	1,650.00	
R2035	On 06/05/2021	Bond Future	12.02	Put	4,936.02000		4.93602	4,798.82000	4.79882	4,936.020	19.22	0.43	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	12.77	Put	3,429.28000		3.42928	3,328.47000	3.32847	3,429.280	20.21	0.32	0.00	0	1,650.00	
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			11.36684		79.13315	11.30371	79.52290		21.88	0.00	0.00	0	112,759.00	
R2037	On 05/11/2020	Bond Future			11.58862		79.96005	11.52286	80.35425		23.93	0.00	0.00	0	276.00	
R2037	On 04/02/2021	Bond Future			11.81533		76.62983	11.74670	77.02897		23.65	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future	9.65	Call	1,133.20000		1.13320	1,213.46000	1.21346	1,133.200	22.64	0.18	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.35	Put	11,290.21000		11.29021	11,014.39000	11.01439	11,290.210	22.64	0.72	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.48	Call	2,229.27000		2.22927	2,361.41000	2.36141	2,229.270	22.64	0.30	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	10.85	Put	8,834.95000		8.83495	8,594.44000	8.59444	8,834.950	22.74	0.64	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	11.90	Put	5,147.91000		5.14791	4,983.74000	4.98374	5,147.910	23.80	0.45	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	11.97	Call	5,845.62000		5.84562	6,085.24000	6.08524	5,845.620	23.87	0.56	0.00	0	300.00	
R2037	On 04/02/2021	Bond Future	13.73	Put	1,776.10000		1.77610	1,706.99000	1.70699	1,776.100	25.19	0.20	0.00	0	300.00	
R2037	On 06/05/2021	Bond Future			12.04976		77.53773	11.97817	77.94178		20.18	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	

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	0.00
R2040	On 06/08/2020	Bond Future			11.61730		80.25694		11.56427	80.59693		22.94	0.00	0.00	0	56,506.00
R2040	On 06/08/2020	Bond Future	9.57	Call	0.26000		0.00026		0.51000	0.00051	0.260	21.01	0.00	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	6.04000		0.00604		9.82000	0.00982	6.040	21.01	0.00	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	5,759.51000		5.75951	5,473.29000	5.47329	5,759.510		21.47	0.91	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	5,378.93000		5.37893	5,102.26000	5.10226	5,378.930		21.62	0.89	0.00	0	12,496.00
R2040	On 06/08/2020	Bond Future	11.26	Put	3,130.17000		3.13017	2,936.00000	2.93600	3,130.170		22.55	0.70	0.00	0	517.00
R2040	On 05/11/2020	Bond Future			11.84141		81.09563		11.78610	81.43950		24.78	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	354.35000		0.35435	389.63000	0.38963	354.350		23.36	0.08	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	491.65000		0.49165	537.33000	0.53733	491.650		23.36	0.10	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	702.80000		0.70280	762.97000	0.76297	702.800		23.36	0.14	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call	932.15000		0.93215	1,006.56000	1.00656	932.150		23.36	0.18	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	2,162.54000		2.16254	2,296.13000	2.29613	2,162.540		23.75	0.33	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put	5,587.24000		5.58724	5,419.63000	5.41963	5,587.240		24.48	0.55	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	4,886.97000		4.88697	4,735.51000	4.73551	4,886.970		24.72	0.50	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			12.07105		77.52817		12.01322	77.87652		24.52	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	796.67000		0.79667	849.23000	0.84923	796.670		23.38	0.13	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	862.54000		0.86254	918.47000	0.91847	862.540		23.38	0.14	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	1,370.68000		1.37068	1,450.39000	1.45039	1,370.680		23.38	0.20	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,584.54000		1.58454	1,673.31000	1.67331	1,584.540		23.38	0.22	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	7,324.39000		7.32439	7,147.58000	7.14758	7,324.390		24.05	0.55	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	6,714.64000		6.71464	6,548.65000	6.54865	6,714.640		24.24	0.52	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.30816		78.44678		12.24775	78.79942		20.91	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			11.76160		76.42443		11.71358	76.72710		23.99	0.00	0.00	0	61,197.00
R2044	On 06/08/2020	Bond Future	9.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		22.04	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	0.02000		0.00002	0.04000	0.00004	0.020		22.04	0.00	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	0.19000		0.00019	0.37000	0.00037	0.190		22.04	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	1.64000		0.00164	2.80000	0.00280	1.640		22.04	0.00	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	5,721.96000		5.72196	5,468.36000	5.46836	5,721.960		22.31	0.91	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	4,736.04000		4.73604	4,506.87000	4.50687	4,736.040		22.62	0.85	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			11.98289		77.22305		11.93273	77.52931		26.01	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	103.19000		0.10319	114.90000	0.11490	103.190		24.61	0.03	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	213.53000		0.21353	234.88000	0.23488	213.530		24.61	0.05	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	231.51000		0.23151	254.31000	0.25431	231.510		24.61	0.05	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	412.10000		0.41210	448.27000	0.44827	412.100		24.61	0.09	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	581.87000		0.58187	629.18000	0.62918	581.870		24.61	0.12	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	621.50000		0.62150	671.26000	0.67126	621.500		24.61	0.13	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	637.92000		0.63792	688.68000	0.68868	637.920		24.61	0.13	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	7,997.14000		7.99714	7,806.09000	7.80609	7,997.140		24.70	0.68	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	7,477.20000		7.47720	7,294.65000	7.29465	7,477.200		24.87	0.66	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	6,559.64000		6.55964	6,393.25000	6.39325	6,559.640		25.19	0.61	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	6,355.25000		6.35525	6,192.66000	6.19266	6,355.250		25.26	0.60	0.00	0	1,815.00

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			12.20987		73.73600		12.15738	74.04615		25.74	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	839.97000		0.83997		889.56000	0.88956	839.970	24.60	0.13	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	14,503.00000		14.50300		14,269.88000	14.26988	14,503.000	24.60	0.79	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	11,217.35000		11.21735		11,012.50000	11.01250	11,217.350	24.60	0.70	0.00	0	405.00
R2044	On 06/05/2021	Bond Future			12.44404		74.60976		12.38915	74.92372		21.91	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			11.71175		79.72458		11.65357	80.09794		23.30	0.00	0.00	0	112,720.00
R2048	On 06/08/2020	Bond Future	9.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	21.33	0.00	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	0.01000		0.00001		0.02000	0.00002	0.010	21.33	0.00	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	15.54000		0.01554		24.31000	0.02431	15.540	21.33	0.01	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	146.63000		0.14663		197.40000	0.19740	146.630	21.48	0.08	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	366.63000		0.36663		463.27000	0.46327	366.630	21.95	0.17	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	2,029.17000		2.02917		2,287.25000	2.28725	2,029.170	23.39	0.56	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	3,894.46000		3.89446		4,221.49000	4.22149	3,894.460	24.36	0.78	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	6,339.61000		6.33961		6,700.08000	6.70008	6,339.610	25.75	0.91	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			11.93162		76.14698		11.87078	76.52466		26.54	0.00	0.00	0	250.00
R2048	On 05/11/2020	Bond Future	10.00	Call	618.84000		0.61884		677.94000	0.67794	618.840	25.02	0.13	0.00	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	2,006.23000		2.00623		2,144.32000	2.14432	2,006.230	25.44	0.31	0.00	0	950.00
R2048	On 04/02/2021	Bond Future			12.15719		77.02812		12.09345	77.41056		24.77	0.00	0.00	0	0.00
R2048	On 06/05/2021	Bond Future			12.38107		73.52493		12.31440	73.91206		22.33	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			3.43098		104.52936		3.39577	104.55172		0.30	0.00	0.00	0	22,723.00
R208	On 05/11/2020	Bond Future			2.89747		102.23074		2.83823	102.25388		0.21	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			10.97756		67.30685		10.92433	67.59592		22.13	0.00	1,346,137.00	20	59,872.00
R209	On 05/11/2020	Bond Future			11.17821		64.87043		11.12290	65.16289		26.05	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			11.37784		65.62143		11.32035	65.91761		24.27	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.58271		63.25678		11.52296	63.55661		21.94	0.00	0.00	0	460.00
R209	On 06/05/2021	Bond Future	10.25	Call	2,180.02000		2.18002		2,282.87000	2.28287	2,180.020	20.88	0.31	0.00	0	1,000.00
R209	On 06/05/2021	Bond Future	11.25	Put	5,851.67000		5.85167		5,706.92000	5.70692	5,851.670	21.67	0.52	0.00	0	1,000.00
R209	On 06/05/2021	Bond Future	12.25	Put	3,599.54000		3.59954		3,500.91000	3.50091	3,599.540	22.93	0.36	0.00	0	1,000.00
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



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	0.00
R210	On 06/08/2020	Bond Future	181.82458	181.82458	182.09960	182.09960				0.00	0.00	0	1,929.00
R210	On 05/11/2020	Bond Future	181.09428	181.09428	181.37318	181.37318				0.00	0.00	0	644.00
R210	On 04/02/2021	Bond Future	183.23267	183.23267	183.51571	183.51571				0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future	182.73349	182.73349	183.02026	183.02026				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	165.61880	165.61880	165.45703	165.45703				0.00	0.00	0	7,008.00
R212	On 05/11/2020	Bond Future	167.39008	167.39008	167.22739	167.22739				0.00	0.00	0	1,526.00
R212	On 04/02/2021	Bond Future	167.07168	167.07168	166.90788	166.90788				0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future	169.08753	169.08753	168.92213	168.92213				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	9.90775	84.36377	9.85954	84.63554		16.48		0.00	0.00	0	16,139.00
R213	On 05/11/2020	Bond Future	10.11150	81.71677	10.06126	81.99185		19.28		0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future	10.31825	82.66212	10.26582	82.94077		18.01		0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future	10.52489	80.10832	10.47024	80.39047		16.15		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	11.27177	65.02015	11.21847	65.31144		23.59		0.00	0.00	0	19,898.00
R214	On 05/11/2020	Bond Future	11.47018	62.42307	11.41473	62.71774		27.81		0.00	0.00	0	100.00
R214	On 04/02/2021	Bond Future	11.67194	63.14532	11.61417	63.44372		25.88		0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future	11.87136	60.61300	11.81127	60.91506		23.43		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
<b>Total for Derivatives :</b>											<b>43,372,218.80</b>	<b>395</b>	<b>1 305 876.00</b>
<b>Grand Total:</b>											<b>43,372,218.80</b>	<b>395</b>	<b>1 305 876.00</b>