



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: 03/08/2020

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	90.66000		90.66000		90.68000	90.68000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	737.09500		737.09500		736.18600	736.18600			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	744.51800		744.51800		743.61300	743.61300			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	752.73300		752.73300		751.82800	751.82800			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	761.31800		761.31800		760.40900	760.40900			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	805.89000		805.89000		807.44800	807.44800			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	814.00600		814.00600		815.59300	815.59300			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	822.98800		822.98800		824.60300	824.60300			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	832.37400		832.37400		834.01500	834.01500			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	704.26800		704.26800		705.71500	705.71500			0.00	0.00	0	51.0
ALBI	On 05/11/2020	Index Future	711.36000		711.36000		712.83400	712.83400			0.00	0.00	0	164.0
ALBI	On 04/02/2021	Index Future	719.20900		719.20900		720.71000	720.71000			0.00	0.00	0	0.0

an
ast

00

00

00

00

00

00

00

00

00

00

00

00

:25

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		727.41200	727.41200		728.93500	728.93500			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 06/08/2020	Bond Future		11.86811	74.37030		11.82097	74.61388			0.00	0.00	0	0.0
ES33	On 05/11/2020	Bond Future		12.13742	71.33910		12.08816	71.58557			0.00	0.00	0	350.0
ES33	On 04/02/2021	Bond Future		12.41432	72.12761		12.36278	72.37719			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		12.69390	69.17532		12.64003	69.42795			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		12.28230	74.02357		12.21996	74.37960			0.00	0.00	0	0.0
ES42	On 05/11/2020	Bond Future		12.54216	70.50458		12.47681	70.86463			0.00	0.00	0	4,919.0
ES42	On 04/02/2021	Bond Future		12.80131	71.28479		12.73285	71.64914			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		13.07331	67.84091		13.00148	68.20957			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		695.65400	695.65400		697.06600	697.06600			0.00	0.00	0	38.0
GOVI	On 05/11/2020	GOVI		702.65900	702.65900		704.09800	704.09800			0.00	7,026,590.00	1	1,018.0
GOVI	On 04/02/2021	GOVI		710.41300	710.41300		711.87700	711.87700			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI		718.51500	718.51500		720.00100	720.00100			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future		137.96221	137.96221		137.83460	137.83460			0.00	96,573,547.00	700	3,043.0
I2025	On 05/11/2020	Bond Future		139.37265	139.37265		139.24452	139.24452			0.00	97,560,855.00	700	3,705.0
I2025	On 04/02/2021	Bond Future		139.44019	139.44019		139.31127	139.31127			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		141.06519	141.06519		140.93508	140.93508			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		98.51985	98.51985		98.47223	98.47223			0.00	54,185,917.50	550	1,855.0
I2029	On 05/11/2020	Bond Future		98.40427	98.40427		98.35676	98.35676			0.00	54,122,348.50	550	5,012.0
I2029	On 04/02/2021	Bond Future		99.51524	99.51524		99.46762	99.46762			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future		99.53743	99.53743		99.48949	99.48949			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	92.65752	92.65752	92.45150	92.45150					0.00	0.00	0	4,450.0
I2033	On 05/11/2020	Bond Future	92.40818	92.40818	92.20067	92.20067					0.00	0.00	0	9,616.0
I2033	On 04/02/2021	Bond Future	93.45139	93.45139	93.24189	93.24189					0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	93.32639	93.32639	93.11466	93.11466					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	103.52788	103.52788	103.37697	103.37697					0.00	403,862,259.88	3,901	8,046.0
I2038	On 05/11/2020	Bond Future	104.58633	104.58633	104.43445	104.43445					0.00	404,853,683.43	3,871	11,001.0
I2038	On 04/02/2021	Bond Future	104.07298	104.07298	103.91991	103.91991					0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future	105.28612	105.28612	105.13147	105.13147					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	92.46266	92.46266	91.84157	91.84157					0.00	436,423,755.20	4,720	5,195.0
I2046	On 05/11/2020	Bond Future	91.64383	91.64383	91.01690	91.01690					0.00	216,279,438.80	2,360	14,660.0
I2046	On 04/02/2021	Bond Future	92.67859	92.67859	92.04505	92.04505					0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future	91.97160	91.97160	91.33082	91.33082					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	92.79042	92.79042	92.27570	92.27570					0.00	0.00	0	10,340.0
I2050	On 05/11/2020	Bond Future	93.73892	93.73892	93.21959	93.21959					0.00	0.00	0	13,263.0
I2050	On 04/02/2021	Bond Future	92.91008	92.91008	92.38524	92.38524					0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future	93.99302	93.99302	93.46233	93.46233					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	249.15000	249.15000	248.78400	248.78400					0.00	201,811,500.00	81	7.0
IGOV	On 05/11/2020	Index Future	251.72100	251.72100	251.35500	251.35500					0.00	203,894,010.00	81	1,255.0
IGOV	On 04/02/2021	Index Future	254.56000	254.56000	254.19300	254.19300					0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	257.52400	257.52400	257.15500	257.15500					0.00	0.00	0	0.0
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.59500	96.40500	3.61500	96.38500					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.54500	96.45500	3.58500	96.41500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.46500	96.53500	3.51500	96.48500					0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.45500	96.54500	3.50500	96.49500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.44500	96.55500	3.49500	96.50500					0.00	0.00	0	10.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.45500	96.54500	3.49500	96.50500					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.50000	96.50000	3.54000	96.46000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.68000	96.32000	3.69000	96.31000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.76500	96.23500	3.75500	96.24500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.04000	95.96000	4.03000	95.97000					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.16500	95.83500	4.13500	95.86500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.48500	95.51500	4.48500	95.51500					0.00	0.00	0	0.0
R186	On 06/08/2020	Bond Future	7.49245	116.46621	7.51461	116.34556				8.79	0.00	0.00	0	35,101.0

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	265.40000	0.26540		365.24000	0.36524	265.400	8.77	0.40	0.00	0	2,500.0	
R186	On 06/08/2020	Bond Future	7.45	Put	496.97000	0.49697		717.46000	0.71746	496.970	8.77	0.60	0.00	0	2,500.0	
R186	On 06/08/2020	Bond Future	8.00	Put	0.60000	0.00060		13.75000	0.01375	0.600	9.14	0.00	0.00	0	15,177.0	
R186	On 06/08/2020	Bond Future	8.00	Call	2,724.16000	2.72416		2,616.66000	2.61666	2,724.160	9.14	1.00	0.00	0	900.0	
R186	On 06/08/2020	Bond Future	9.00	Call	7,854.06000	7.85406		7,733.41000	7.73341	7,854.060	9.63	1.00	0.00	0	900.0	
R186	On 05/11/2020	Bond Future			7.67642	117.62822		7.69969	117.50705		9.58	0.00	3,528,846.60	30	86,695.0	
R186	On 05/11/2020	Bond Future	6.50	Call	387.61000	0.38761		390.33000	0.39033	387.610	9.35	0.14	0.00	0	80.0	
R186	On 05/11/2020	Bond Future	7.00	Call	907.16000	0.90716		903.76000	0.90376	907.160	9.37	0.27	0.00	0	1,200.0	
R186	On 05/11/2020	Bond Future	7.50	Call	1,838.88000	1.83888		1,820.81000	1.82081	1,838.880	9.50	0.45	0.00	0	80.0	
R186	On 05/11/2020	Bond Future	7.84	Call	2,729.76000	2.72976		2,697.16000	2.69716	2,729.760	9.61	0.57	0.00	0	3,500.0	
R186	On 05/11/2020	Bond Future	8.00	Call	3,217.81000	3.21781		3,177.58000	3.17758	3,217.810	9.67	0.62	0.00	0	1,200.0	
R186	On 05/11/2020	Bond Future	8.34	Call	4,400.18000	4.40018		4,343.73000	4.34373	4,400.180	9.89	0.73	0.00	0	3,500.0	
R186	On 05/11/2020	Bond Future	9.26	Put	247.35000	0.24735		273.82000	0.27382	247.350	10.22	0.09	0.00	0	3,500.0	
R186	On 04/02/2021	Bond Future			7.85782	113.64667		7.88234	113.52470		9.18	0.00	0.00	0	0.0	
R186	On 06/05/2021	Bond Future			8.04906	114.94526		8.07500	114.82222		8.57	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			305.17216	305.17216		305.06150	305.06150			0.00	2,136,205.12	7	1,442.0	
R197	On 05/11/2020	Bond Future			308.29208	308.29208		308.18207	308.18207			0.00	2,158,044.56	7	2,556.0	
R197	On 04/02/2021	Bond Future			303.93112	303.93112		303.82130	303.82130			0.00	0.00	0	0.0	
R197	On 06/05/2021	Bond Future			307.47396	307.47396		307.36359	307.36359			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			206.24165	206.24165		205.79632	205.79632			0.00	82,496,660.00	400	3,130.0	
R202	On 05/11/2020	Bond Future			208.35032	208.35032		207.90151	207.90151			0.00	83,340,128.00	400	8,104.0	
R202	On 04/02/2021	Bond Future			206.53728	206.53728		206.08446	206.08446			0.00	0.00	0	0.0	
R202	On 06/05/2021	Bond Future			208.94452	208.94452		208.48679	208.48679			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			4.61020	110.94960		4.66149	110.82189		2.26	0.00	0.00	0	18,784.0	
R2023	On 05/11/2020	Bond Future			4.67552	108.15115		4.73253	108.02285		2.30	0.00	0.00	0	31,383.0	
R2023	On 04/02/2021	Bond Future			4.70987	109.34599		4.77427	109.21677		2.11	0.00	0.00	0	0.0	
R2023	On 06/05/2021	Bond Future			4.72149	106.68539		4.79522	106.55497		1.95	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			9.27842	92.31529		9.24554	92.50902		14.52	0.00	106,254,898.79	1,151	75,151.0	
R2030	On 06/08/2020	Bond Future	8.36	Call	0.00000	0.00000		0.26000	0.00026	0.000	13.67	0.00	0.00	0	800.0	
R2030	On 06/08/2020	Bond Future	8.50	Call	0.01000	0.00001		1.67000	0.00167	0.010	13.75	0.00	0.00	0	423.0	
R2030	On 06/08/2020	Bond Future	8.86	Call	8.03000	0.00803		67.88000	0.06788	8.030	14.15	0.02	0.00	0	800.0	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 06/08/2020	Bond Future	9.05	Call	79.56000	0.07956	253.53000	0.25353	79.560	14.35	0.13	0.00	0	450.0	
R2030	On 06/08/2020	Bond Future	9.20	Put	750.84000	0.75084	829.04000	0.82904	750.840	14.48	0.65	0.00	0	2,500.0	
R2030	On 06/08/2020	Bond Future	9.20	Call	287.91000	0.28791	559.84000	0.55984	287.910	14.48	0.35	0.00	0	423.0	
R2030	On 06/08/2020	Bond Future	9.75	Call	2,727.24000	2.72724	2,950.95000	2.95095	2,727.240	15.13	0.99	0.00	0	450.0	
R2030	On 06/08/2020	Bond Future	9.95	Put	0.43000	0.00043	7.60000	0.00760	0.430	15.47	0.00	0.00	0	5,850.0	
R2030	On 06/08/2020	Bond Future	10.00	Call	4,120.63000	4.12063	4,319.13000	4.31913	4,120.630	15.55	1.00	0.00	0	470.0	
R2030	On 06/08/2020	Bond Future	10.21	Call	5,273.87000	5.27387	5,468.31000	5.46831	5,273.870	15.89	1.00	0.00	0	622.0	
R2030	On 06/08/2020	Bond Future	10.70	Call	7,888.49000	7.88849	8,082.22000	8.08222	7,888.490	15.96	1.00	0.00	0	470.0	
R2030	On 06/08/2020	Bond Future	10.87	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.96	0.00	0.00	0	622.0	
R2030	On 06/08/2020	Bond Future	11.47	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.96	0.00	0.00	0	622.0	
R2030	On 05/11/2020	Bond Future			9.47839	93.23638	9.44404	93.43250		16.12	0.00	107,315,073.38	1,151	99,911.0	
R2030	On 05/11/2020	Bond Future	8.10	Call	544.36000	0.54436	602.05000	0.60205	544.360	15.55	0.15	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.34	Call	775.70000	0.77570	848.33000	0.84833	775.700	15.55	0.20	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	8.36	Call	797.94000	0.79794	871.87000	0.87187	797.940	15.55	0.20	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	8.53	Call	1,009.21000	1.00921	1,094.63000	1.09463	1,009.210	15.57	0.24	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	8.73	Call	1,319.91000	1.31991	1,419.74000	1.41974	1,319.910	15.66	0.29	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.85	Call	1,536.96000	1.53696	1,645.52000	1.64552	1,536.960	15.73	0.33	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.86	Call	1,556.07000	1.55607	1,665.35000	1.66535	1,556.070	15.74	0.33	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.03	Call	1,904.91000	1.90491	2,026.33000	2.02633	1,904.910	15.84	0.38	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	1,926.83000	1.92683	2,048.94000	2.04894	1,926.830	15.85	0.38	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	2,374.35000	2.37435	2,509.40000	2.50940	2,374.350	15.97	0.44	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	2,685.27000	2.68527	2,646.88000	2.64688	2,685.270	16.20	0.44	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.65	Put	2,584.09000	2.58409	2,547.81000	2.54781	2,584.090	16.22	0.43	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	2,107.53000	2.10753	2,081.39000	2.08139	2,107.530	16.41	0.37	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.99	Put	1,853.68000	1.85368	1,832.98000	1.83298	1,853.680	16.54	0.34	0.00	0	5,000.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	1,730.05000	1.73005	1,712.01000	1.71201	1,730.050	16.63	0.32	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,268.12000	1.26812	1,259.70000	1.25970	1,268.120	17.02	0.25	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,145.79000	1.14579	1,139.78000	1.13978	1,145.790	17.16	0.23	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.68125	90.26184	9.64529	90.46058		15.66	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,304.40000	1.30440	1,377.62000	1.37762	1,304.400	15.12	0.24	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,317.21000	1.31721	1,390.89000	1.39089	1,317.210	15.12	0.24	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	2,074.56000	2.07456	2,171.86000	2.17186	2,074.560	15.17	0.34	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,602.65000	2.60265	2,713.07000	2.71307	2,602.650	15.30	0.40	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	2,788.39000	2.78839	2,746.95000	2.74695	2,788.390	16.00	0.37	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.89278	91.29356	9.85515	91.49484		14.60	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	1,107.12000	1.10712	1,162.74000	1.16274	1,107.120	14.06	0.19	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	6,653.09000	6.65309	6,556.17000	6.55617	6,653.090	14.17	0.60	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	4,530.70000	4.53070	4,461.77000	4.46177	4,530.700	14.56	0.47	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			10.21988	89.77022	10.18224	89.99996		16.99	0.00	290,496,431.92	3,236	61,198.0	
R2032	On 06/08/2020	Bond Future	8.79	Call	0.00000	0.00000	0.00000	0.00000	0.000	15.80	0.00	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.29	Call	0.00000	0.00000	0.66000	0.00066	0.000	15.83	0.00	0.00	0	800.0	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 05/11/2020	Bond Future			10.43923	86.52213		10.39993	86.75476		19.60	0.00	391,080,027.60	4,520	101,737.0
R2032	On 05/11/2020	Bond Future	8.94	Call	599.72000	0.59972		665.99000	0.66599	599.720	18.77	0.15	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.11	Call	760.80000	0.76080		838.36000	0.83836	760.800	18.77	0.18	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	9.44	Call	1,165.61000	1.16561		1,266.95000	1.26695	1,165.610	18.77	0.25	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.61	Call	1,439.65000	1.43965		1,554.31000	1.55431	1,439.650	18.85	0.29	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	10.99	Put	2,102.51000	2.10251		2,075.68000	2.07568	2,102.510	20.13	0.34	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	11.08	Put	1,940.45000	1.94045		1,917.37000	1.91737	1,940.450	20.27	0.32	0.00	0	1,000.0
R2032	On 04/02/2021	Bond Future			10.65905	87.47870		10.61801	87.71434		18.30	0.00	0.00	0	0.0
R2032	On 04/02/2021	Bond Future	8.79	Call	964.96000	0.96496		1,029.78000	1.02978	964.960	17.59	0.17	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	1,555.61000	1.55561		1,644.67000	1.64467	1,555.610	17.59	0.25	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	4,089.76000	4.08976		4,022.97000	4.02297	4,089.760	18.35	0.44	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			10.88494	84.33218		10.84211	84.57065		17.94	0.00	0.00	0	0.0
R2032	On 06/05/2021	Bond Future	10.33	Call	3,770.40000	3.77040		3,902.21000	3.90221	3,770.400	17.47	0.43	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	2,031.62000	2.03162		2,000.18000	2.00018	2,031.620	19.05	0.23	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			10.93034	89.16362		10.88274	89.46917		19.19	0.00	330,707,866.58	3,709	21,547.0
R2035	On 06/08/2020	Bond Future	8.75	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.65	0.00	0.00	0	3,000.0
R2035	On 06/08/2020	Bond Future	9.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.65	0.00	0.00	0	24,761.0
R2035	On 06/08/2020	Bond Future	9.09	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.65	0.00	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	9.67	Call	0.00000	0.00000		0.02000	0.00002	0.000	17.65	0.00	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	10.45	Put	3,169.01000	3.16901		2,943.45000	2.94345	3,169.010	18.32	0.98	0.00	0	500.0
R2035	On 05/11/2020	Bond Future			11.15796	85.58093		11.10831	85.89006		21.93	0.00	340,355,358.61	3,977	101,623.0
R2035	On 04/02/2021	Bond Future			11.39137	86.52652		11.33951	86.83948		20.49	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	10,058.16000	10.05816		9,869.28000	9.86928	10,058.160	19.58	0.72	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	5,800.20000	5.80020		5,679.14000	5.67914	5,800.200	20.17	0.52	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.62229	83.03823		11.56821	83.35496		20.14	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	2,499.02000	2.49902		2,623.98000	2.62398	2,499.020	19.33	0.31	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.81	Call	3,652.75000	3.65275		3,810.40000	3.81040	3,652.750	19.57	0.40	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.32	Put	6,753.87000	6.75387		6,623.67000	6.62367	6,753.870	19.99	0.51	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	6,035.52000	6.03552		5,917.47000	5.91747	6,035.520	20.18	0.48	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	4,796.90000	4.79690		4,701.68000	4.70168	4,796.900	20.67	0.40	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	3,287.77000	3.28777		3,222.20000	3.22220	3,287.770	21.39	0.30	0.00	0	1,650.0
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			11.17968	80.29733		11.13197	80.59833		21.44	0.00	364,389,283.54	4,538	44,669.0
R2037	On 05/11/2020	Bond Future			11.40009	81.09850		11.35038	81.40296		23.38	0.00	1,114,293,390.00	13,740	120,885.0
R2037	On 04/02/2021	Bond Future			11.62585	77.73968		11.57398	78.04782		23.02	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	1,100.37000	1.10037		1,183.02000	1.18302	1,100.370	22.05	0.18	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	10,195.24000	10.19524		10,011.71000	10.01171	10,195.240	22.05	0.71	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	2,258.01000	2.25801		2,390.91000	2.39091	2,258.010	22.05	0.31	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	7,801.32000	7.80132		7,650.29000	7.65029	7,801.320	22.14	0.62	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	4,297.24000	4.29724		4,210.40000	4.21040	4,297.240	23.16	0.42	0.00	0	240.0

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
R2037	On 04/02/2021	Bond Future	11.97	Call	6,118.90000		6.11890	6,343.80000	6.34380	6,118.900	23.23	0.59		0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	1,308.07000		1.30807	1,284.50000	1.28450	1,308.070	24.52	0.17		0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.85781		78.62865	11.80371	78.94052		21.47	0.00		0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/08/2020	Bond Future			11.45986		81.27328	11.40216	81.65104		22.46	0.00		300,142,223.04	3,693	15,901.0
R2040	On 06/08/2020	Bond Future	9.57	Call	0.00000		0.00000	0.00000	0.00000	0.000	20.56	0.00		0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.07	Call	0.00000		0.00000	0.01000	0.00001	0.000	20.56	0.00		0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.85	Put	4,144.64000		4.14464	3,810.08000	3.81008	4,144.640	21.17	1.00		0.00	0	12,496.0
R2040	On 06/08/2020	Bond Future	11.26	Put	1,516.22000		1.51622	1,474.44000	1.47444	1,516.220	22.09	0.79		0.00	0	517.0
R2040	On 05/11/2020	Bond Future			11.68347		82.08413	11.62328	82.46619		24.21	0.00		525,995,105.04	6,408	54,911.0
R2040	On 05/11/2020	Bond Future	9.50	Call	279.19000		0.27919	328.57000	0.32857	279.190	22.83	0.07		0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	405.02000		0.40502	470.05000	0.47005	405.020	22.83	0.10		0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	606.35000		0.60635	693.18000	0.69318	606.350	22.83	0.13		0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	10.23	Call	832.49000		0.83249	940.53000	0.94053	832.490	22.83	0.17		0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	2,103.56000		2.10356	2,296.18000	2.29618	2,103.560	23.21	0.35		0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	11.50	Put	4,615.36000		4.61536	4,481.89000	4.48189	4,615.360	23.92	0.52		0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	3,956.61000		3.95661	3,842.83000	3.84283	3,956.610	24.15	0.47		0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			11.91307		78.48590	11.85018	78.87257		23.89	0.00		0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	726.50000		0.72650	797.38000	0.79738	726.500	22.77	0.12		0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	791.65000		0.79165	867.16000	0.86716	791.650	22.77	0.13		0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	1,303.69000		1.30369	1,411.59000	1.41159	1,303.690	22.77	0.20		0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	1,522.89000		1.52289	1,642.98000	1.64298	1,522.890	22.77	0.22		0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	6,430.85000		6.43085	6,270.03000	6.27003	6,430.850	23.43	0.53		0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	5,847.53000		5.84753	5,699.69000	5.69969	5,847.530	23.62	0.50		0.00	0	800.0
R2040	On 06/05/2021	Bond Future			12.14869		79.38352	12.08302	79.77477		22.23	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			11.57957		77.58287	11.51178	78.02209		23.52	0.00		1,524,580,978.37	19,651	34,981.0
R2044	On 06/08/2020	Bond Future	9.36	Call	0.00000		0.00000	0.00000	0.00000	0.000	21.58	0.00		0.00	0	474.0
R2044	On 06/08/2020	Bond Future	9.98	Call	0.00000		0.00000	0.00000	0.00000	0.000	21.58	0.00		0.00	0	474.0
R2044	On 06/08/2020	Bond Future	11.09	Put	3,284.89000		3.28489	2,956.05000	2.95605	3,284.890	22.75	0.98		0.00	0	474.0
R2044	On 05/11/2020	Bond Future			11.79894		78.35690	11.72818	78.80100		25.40	0.00		1,904,229,383.80	24,302	45,754.0
R2044	On 05/11/2020	Bond Future	8.87	Call	69.91000		0.06991	88.21000	0.08821	69.910	24.02	0.02		0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	161.23000		0.16123	196.82000	0.19682	161.230	24.02	0.04		0.00	0	300.0
R2044	On 05/11/2020	Bond Future	9.34	Call	176.84000		0.17684	215.09000	0.21509	176.840	24.02	0.05		0.00	0	525.0
R2044	On 05/11/2020	Bond Future	9.72	Call	340.90000		0.34090	403.97000	0.40397	340.900	24.02	0.08		0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	503.36000		0.50336	587.33000	0.58733	503.360	24.02	0.11		0.00	0	300.0
R2044	On 05/11/2020	Bond Future	10.02	Call	542.10000		0.54210	630.68000	0.63068	542.100	24.02	0.12		0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	558.23000		0.55823	648.69000	0.64869	558.230	24.02	0.12		0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	6,896.60000		6.89660	6,663.16000	6.66316	6,896.600	24.48	0.66		0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	6,394.84000		6.39484	6,176.02000	6.17602	6,394.840	24.65	0.64		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	5,513.45000		5.51345	5,321.65000	5.32165	5,513.450		24.95	0.58	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	11.43	Put	5,318.15000		5.31815	5,132.58000	5.13258	5,318.150		25.02	0.57	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			12.02432		74.84266	11.95034	75.29198			25.05	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	784.20000		0.78420	868.16000	0.86816	784.200		23.92	0.13	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	13,358.41000		13.35841	13,040.47000	13.04047	13,358.410		23.92	0.78	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	10,116.55000		10.11655	9,846.38000	9.84638	10,116.550		23.92	0.69	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			12.25542		75.69863	12.17810	76.15325			23.29	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			11.53973		80.83818	11.47195	81.28509			22.87	0.00	1,455,087,240.00	18,000	15,395.0
R2048	On 06/08/2020	Bond Future	9.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		20.90	0.00	0.00	0	3,000.0
R2048	On 06/08/2020	Bond Future	9.25	Call	0.00000		0.00000	0.00000	0.00000	0.000		20.90	0.00	0.00	0	20,640.0
R2048	On 06/08/2020	Bond Future	10.35	Call	0.00000		0.00000	0.11000	0.00011	0.000		20.90	0.00	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	10.85	Call	0.77000		0.00077	26.92000	0.02692	0.770		21.54	0.00	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	11.10	Call	23.15000		0.02315	165.96000	0.16596	23.150		22.13	0.04	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	11.80	Call	1,819.04000		1.81904	2,371.11000	2.37111	1,819.040		23.41	0.84	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	12.25	Call	4,419.59000		4.41959	4,886.82000	4.88682	4,419.590		24.58	0.99	0.00	0	814.0
R2048	On 06/08/2020	Bond Future	12.75	Call	7,256.23000		7.25623	7,703.86000	7.70386	7,256.230		25.26	1.00	0.00	0	814.0
R2048	On 05/11/2020	Bond Future			11.75778		77.23539	11.68693	77.68726			25.95	0.00	1,390,237,020.00	18,000	107,594.0
R2048	On 05/11/2020	Bond Future	10.00	Call	535.83000		0.53583	624.65000	0.62465	535.830		24.45	0.12	0.00	0	950.0
R2048	On 05/11/2020	Bond Future	11.00	Call	1,967.36000		1.96736	2,176.98000	2.17698	1,967.360		24.86	0.33	0.00	0	950.0
R2048	On 04/02/2021	Bond Future			11.98187		78.08885	11.90768	78.54614			24.17	0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			12.20302		74.56732	12.12546	75.03001			23.77	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			3.53240		104.46501	3.48992	104.49195			0.26	0.00	0.00	0	15,169.0
R208	On 05/11/2020	Bond Future			3.18905		102.11699	3.11763	102.14483			0.20	0.00	0.00	0	7,525.0
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			10.79357		68.31407	10.74569	68.57992			21.56	0.00	411,319,015.47	6,021	46,626.0
R209	On 05/11/2020	Bond Future			10.99318		65.85651	10.94343	66.12543			24.99	0.00	36,089,367.48	548	25,945.0
R209	On 04/02/2021	Bond Future			11.19230		66.58460	11.14060	66.85680			23.23	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.39528		64.20438	11.34155	64.47989			22.89	0.00	0.00	0	460.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,601.79000		2.60179	2,723.88000	2.72388	2,601.790		22.05	0.35	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	11.25	Put	5,453.81000		5.45381	5,349.05000	5.34905	5,453.810		22.67	0.48	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	12.25	Put	3,320.06000		3.32006	3,255.01000	3.25501	3,320.060		23.87	0.33	0.00	0	1,000.0
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

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/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 06/08/2020	Bond Future	183.02434		183.02434		182.57641	182.57641			0.00	133,607,768.20	730	1,331.0
R210	On 05/11/2020	Bond Future	182.22107		182.22107		181.76966	181.76966			0.00	133,021,381.10	730	2,374.0
R210	On 04/02/2021	Bond Future	184.27849		184.27849		183.82275	183.82275			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future	183.71657		183.71657		183.25611	183.25611			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	165.62724		165.62724		165.59645	165.59645			0.00	115,939,068.00	700	5,346.0
R212	On 05/11/2020	Bond Future	167.32052		167.32052		167.29038	167.29038			0.00	234,248,728.00	1,400	6,667.0
R212	On 04/02/2021	Bond Future	166.91506		166.91506		166.88535	166.88535			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future	168.86044		168.86044		168.83079	168.83079			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	9.75376		85.23607		9.71592	85.45232		16.03	0.00	0.00	0	5,216.0
R213	On 05/11/2020	Bond Future	9.95838		82.55904		9.91893	82.77793		18.60	0.00	0.00	0	15,574.0
R213	On 04/02/2021	Bond Future	10.16668		83.47118		10.12550	83.69287		17.27	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future	10.37342		80.89360		10.33050	81.11798		16.89	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	11.09833		65.97621		11.03536	66.32923		23.08	0.00	7,059,454.47	107	11,340.0
R214	On 05/11/2020	Bond Future	11.29554		63.35900		11.23006	63.71591		26.86	0.00	3,801,540.00	60	16,175.0
R214	On 04/02/2021	Bond Future	11.49649		64.05906		11.42830	64.42027		24.91	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	11.69394		61.51209		11.62304	61.87757		24.58	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 :												13,570,504,392.98	154,731	1 656 596.0
Grand Total:												13,570,504,392.98	154,731	1 656 596.0