



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: 07/05/2020

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		91.31000	91.31000		91.42000	91.42000			0.00	0.00	0	51.0
AL37	On 07/05/2020	Index Future		714.36800	714.36800		708.08800	708.08800			0.00	0.00	0	0.0
AL37	On 06/08/2020	Index Future		721.47300	721.47300		716.31200	716.31200			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future		730.67400	730.67400		725.45100	725.45100			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future		739.92200	739.92200		734.63400	734.63400			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future		689.47000	689.47000		689.47000	689.47000			0.00	0.00	0	0.0
AL7T	On 07/05/2020	Index Future		783.89600	783.89600		768.91400	768.91400			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future		793.37600	793.37600		777.84500	777.84500			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future		803.49300	803.49300		787.76800	787.76800			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future		813.66300	813.66300		797.74000	797.74000			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future		763.23000	763.23000		763.23000	763.23000			0.00	0.00	0	0.0
ALBI	On 07/05/2020	Index Future		691.25100	691.25100		679.77500	679.77500			0.00	6,912,510.00	1	0.0

an  
est

00

00

00

00

00

00

00

00

00

00

00

00

:10

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 06/08/2020	Index Future	700.43800	700.43800	687.67000	687.67000				0.00	0.00	0	209.0
ALBI	On 05/11/2020	Index Future	709.37000	709.37000	696.44300	696.44300				0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	718.34900	718.34900	705.25900	705.25900				0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	687.00000	687.00000	687.00000	687.00000				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 07/05/2020	Bond Future	11.82000	72.50708	12.08292	71.15738				0.00	0.00	0	0.0
ES33	On 06/08/2020	Bond Future	12.01450	73.62144	12.34074	71.99296				0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future	12.25159	70.77261	12.59163	69.12401				0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	12.50976	71.66884	12.86498	69.99940				0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.78493	68.75146	13.15614	67.06183				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 07/05/2020	Bond Future	12.19000	72.36696	12.47280	70.76874				0.00	0.00	0	0.0
ES42	On 06/08/2020	Bond Future	12.38395	73.44949	12.72132	71.59975				0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future	12.61305	70.11756	12.96588	68.24490				0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	12.85417	71.00571	13.22344	69.10940				0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	13.12062	67.59998	13.50824	65.68075				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 07/05/2020	GOVI	683.48300	683.48300	672.13400	672.13400				0.00	2,720,262,340.00	398	0.0
GOVI	On 06/08/2020	GOVI	692.50700	692.50700	679.94100	679.94100				0.00	13,850,140.00	2	1,040.0
GOVI	On 05/11/2020	GOVI	701.33800	701.33800	688.61500	688.61500				0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI	710.21500	710.21500	697.33200	697.33200				0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	678.68000	678.68000	678.68000	678.68000				0.00	0.00	0	0.0
I2025	On 07/05/2020	Bond Future	136.93676	136.93676	136.89578	136.89578				0.00	170,486,266.20	1,245	0.0
I2025	On 06/08/2020	Bond Future	136.80213	136.80213	137.03724	137.03724				0.00	0.00	0	2,896.0
I2025	On 05/11/2020	Bond Future	138.56277	138.56277	138.80159	138.80159				0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	138.82627	138.82627	139.06830	139.06830				0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	140.52870	140.52870	140.77351	140.77351				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

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
I2029		On 07/05/2020	Bond Future	99.81511	99.81511		99.98399	99.98399			0.00	150,621,000.99	1,509	0.0
I2029		On 06/08/2020	Bond Future	101.01089	101.01089		101.18329	101.18329			0.00	137,879,864.85	1,365	3,632.0
I2029		On 05/11/2020	Bond Future	101.17359	101.17359		101.34872	101.34872			0.00	0.00	0	0.0
I2029		On 04/02/2021	Bond Future	102.47822	102.47822		102.65573	102.65573			0.00	0.00	0	0.0
I2029		On 06/05/2021	Bond Future	102.58421	102.58421		102.76369	102.76369			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
I2033		On 07/05/2020	Bond Future	98.55339	98.55339		98.41559	98.41559			0.00	241,357,252.11	2,449	0.0
I2033		On 06/08/2020	Bond Future	99.73404	99.73404		99.59609	99.59609			0.00	0.00	0	11,410.0
I2033		On 05/11/2020	Bond Future	99.80467	99.80467		99.66539	99.66539			0.00	0.00	0	0.0
I2033		On 04/02/2021	Bond Future	101.09169	101.09169		100.95074	100.95074			0.00	0.00	0	0.0
I2033		On 06/05/2021	Bond Future	101.10264	101.10264		100.95984	100.95984			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 07/05/2020	Bond Future	112.79775	112.79775		112.68522	112.68522			0.00	293,499,745.50	2,602	0.0
I2038		On 06/08/2020	Bond Future	112.46097	112.46097		112.34873	112.34873			0.00	0.00	0	11,276.0
I2038		On 05/11/2020	Bond Future	113.90851	113.90851		113.79545	113.79545			0.00	0.00	0	0.0
I2038		On 04/02/2021	Bond Future	113.66373	113.66373		113.54937	113.54937			0.00	0.00	0	0.0
I2038		On 06/05/2021	Bond Future	115.05726	115.05726		114.94140	114.94140			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 07/05/2020	Bond Future	102.32339	102.32339		102.29180	102.29180			0.00	1,002,155,281.66	9,794	0.0
I2046		On 06/08/2020	Bond Future	103.54930	103.54930		103.51864	103.51864			0.00	0.00	0	15,281.0
I2046		On 05/11/2020	Bond Future	103.09508	103.09508		103.06471	103.06471			0.00	0.00	0	0.0
I2046		On 04/02/2021	Bond Future	104.42451	104.42451		104.39386	104.39386			0.00	0.00	0	0.0
I2046		On 06/05/2021	Bond Future	103.89658	103.89658		103.86537	103.86537			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 07/05/2020	Bond Future	105.74420	105.74420		104.71561	104.71561			0.00	1,116,658,752.00	10,560	0.0
I2050		On 06/08/2020	Bond Future	103.93328	103.93328		104.10168	104.10168			0.00	0.00	0	15,767.0
I2050		On 05/11/2020	Bond Future	105.27090	105.27090		105.44217	105.44217			0.00	0.00	0	0.0
I2050		On 04/02/2021	Bond Future	104.71777	104.71777		104.89155	104.89155			0.00	0.00	0	0.0
I2050		On 06/05/2021	Bond Future	106.00172	106.00172		106.17736	106.17736			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 07/05/2020	Index Future	257.78700	257.78700		257.40500	257.40500			0.00	394,414,110.00	153	0.0
IGOV		On 06/08/2020	Index Future	260.43500	260.43500		260.45900	260.45900			0.00	0.00	0	567.0
IGOV		On 05/11/2020	Index Future	263.81900	263.81900		263.84500	263.84500			0.00	0.00	0	47.0
IGOV		On 04/02/2021	Index Future	267.22100	267.22100		267.24700	267.24700			0.00	0.00	0	0.0
IGOV		On 06/05/2021	Index Future	268.30000	268.30000		268.30000	268.30000			0.00	0.00	0	0.0
R186		On 07/05/2020	Bond Future	7.74500	118.12958		7.93717	117.07060		5.15	0.00	2,702,096,012.92	22,874	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186		On 06/08/2020	Bond Future	7.94494	114.03412		8.11051	113.16053		9.17	0.00	194,314,140.48	1,704	84,572.0
R186	8.00	Call	2,229.14000	2.22914		1,852.80000	1.85280	2,229.140		9.17	0.53	0.00	0	900.0
R186	9.00	Call	5,915.02000	5.91502		5,242.27000	5.24227	5,915.020		10.06	0.84	0.00	0	900.0
R186		On 05/11/2020	Bond Future	8.09471	115.47491		8.26940	114.59094		8.63	0.00	0.00	0	0.0
R186	7.00	Call	798.91000	0.79891		687.35000	0.68735	798.910		8.33	0.21	0.00	0	1,200.0
R186	7.84	Call	2,167.35000	2.16735		1,891.12000	1.89112	2,167.350		8.47	0.44	651,603.24	13	3,500.0
R186	8.00	Call	2,545.38000	2.54538		2,230.09000	2.23009	2,545.380		8.53	0.48	0.00	0	1,200.0
R186	8.34	Call	3,468.49000	3.46849		3,067.46000	3.06746	3,468.490		8.67	0.58	866,990.27	13	3,500.0
R186	9.26	Put	951.37000	0.95137		1,227.49000	1.22749	951.370		9.40	0.21	315,457.04	13	3,500.0
R186		On 04/02/2021	Bond Future	8.26338	111.65065		8.44826	110.75562		8.47	0.00	0.00	0	0.0
R186		On 06/05/2021	Bond Future	8.46510	112.99246		8.66133	112.08645		8.42	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 07/05/2020	Bond Future	310.47037	310.47037		310.38645	310.38645			0.00	776,175,925.00	2,500	0.0
R197		On 06/08/2020	Bond Future	306.42377	306.42377		306.34340	306.34340			0.00	0.00	0	2,549.0
R197		On 05/11/2020	Bond Future	310.36706	310.36706		310.28729	310.28729			0.00	0.00	0	0.0
R197		On 04/02/2021	Bond Future	306.42736	306.42736		306.34684	306.34684			0.00	0.00	0	0.0
R197		On 06/05/2021	Bond Future	310.18395	310.18395		310.10198	310.10198			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 07/05/2020	Bond Future	223.01697	223.01697		222.83197	222.83197			0.00	1,216,780,588.32	5,456	0.0
R202		On 06/08/2020	Bond Future	221.56372	221.56372		221.37982	221.37982			0.00	0.00	0	7,724.0
R202		On 05/11/2020	Bond Future	224.41489	224.41489		224.22984	224.22984			0.00	0.00	0	0.0
R202		On 04/02/2021	Bond Future	223.09026	223.09026		222.90313	222.90313			0.00	0.00	0	0.0
R202		On 06/05/2021	Bond Future	225.82586	225.82586		225.63604	225.63604			0.00	0.00	0	0.0
R202		On 07/12/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023		On 07/05/2020	Bond Future	5.28000	107.88949		5.36629	107.65908		1.37	0.00	4,484,426,651.85	41,565	0.0
R2023		On 06/08/2020	Bond Future	5.33810	109.15479		5.43311	108.92330		3.01	0.00	0.00	0	27,356.0
R2023		On 05/11/2020	Bond Future	5.36124	106.62080		5.46713	106.38696		2.86	0.00	0.00	0	0.0
R2023		On 04/02/2021	Bond Future	5.40051	107.97072		5.52055	107.73404		2.48	0.00	0.00	0	0.0
R2023		On 06/05/2021	Bond Future	5.47844	105.35649		5.61634	105.11678		2.34	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 07/05/2020	Bond Future	9.41000	93.36519		9.75739	91.34223		8.57	0.00	4,451,652,259.20	47,680	0.0
R2030		On 06/08/2020	Bond Future	9.60944	90.39428		9.96147	88.40868		14.89	0.00	723,425,422.84	8,003	119,850.0
R2030	8.36	Call	435.28000	0.43528		253.70000	0.25370	435.280		14.24	0.14	0.00	0	800.0
R2030	8.50	Call	555.74000	0.55574		329.47000	0.32947	555.740		14.24	0.17	0.00	0	323.0
R2030	8.86	Call	984.95000	0.98495		610.51000	0.61051	984.950		14.24	0.26	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	1,292.72000	1.29272	820.14000	0.82014	1,292.720	14.25	0.32	0.00	0	450.0
R2030	On	06/08/2020	Bond Future	9.20	Call	1,581.55000	1.58155	1,021.28000	1.02128	1,581.550	14.26	0.37	0.00	0	323.0
R2030	On	06/08/2020	Bond Future	9.42	Put	3,190.61000	3.19061	4,476.08000	4.47608	3,190.610	14.40	0.55	0.00	0	800.0
R2030	On	06/08/2020	Bond Future	9.75	Call	3,052.03000	3.05203	2,130.85000	2.13085	3,052.030	14.69	0.56	0.00	0	450.0
R2030	On	06/08/2020	Bond Future	10.00	Call	3,891.56000	3.89156	2,802.94000	2.80294	3,891.560	14.89	0.64	0.00	0	470.0
R2030	On	06/08/2020	Bond Future	10.21	Call	4,672.51000	4.67251	3,453.52000	3.45352	4,672.510	15.10	0.71	0.00	0	650.0
R2030	On	06/08/2020	Bond Future	10.70	Call	6,710.61000	6.71061	5,234.52000	5.23452	6,710.610	15.86	0.82	0.00	0	470.0
R2030	On	06/08/2020	Bond Future	10.87	Put	609.36000	0.60936	1,047.45000	1.04745	609.360	16.15	0.15	0.00	0	650.0
R2030	On	06/08/2020	Bond Future	11.25	Put	355.78000	0.35578	651.59000	0.65159	355.780	16.38	0.10	0.00	0	5,000.0
R2030	On	06/08/2020	Bond Future	11.47	Put	248.21000	0.24821	475.55000	0.47555	248.210	16.38	0.07	0.00	0	650.0
R2030	On	05/11/2020	Bond Future			9.78011	91.53721	10.14689	89.52711		14.17	0.00	0.00	0	0.0
R2030	On	05/11/2020	Bond Future	8.10	Call	650.77000	0.65077	446.85000	0.44685	650.770	13.55	0.15	0.00	0	3,000.0
R2030	On	05/11/2020	Bond Future	8.34	Call	872.28000	0.87228	606.89000	0.60689	872.280	13.55	0.19	0.00	0	1,000.0
R2030	On	05/11/2020	Bond Future	8.36	Call	893.06000	0.89306	622.04000	0.62204	893.060	13.55	0.19	0.00	0	14,160.0
R2030	On	05/11/2020	Bond Future	8.53	Call	1,085.25000	1.08525	763.19000	0.76319	1,085.250	13.55	0.22	0.00	0	15,947.0
R2030	On	05/11/2020	Bond Future	8.73	Call	1,349.00000	1.34900	959.63000	0.95963	1,349.000	13.55	0.27	0.00	0	3,000.0
R2030	On	05/11/2020	Bond Future	8.85	Call	1,528.02000	1.52802	1,094.59000	1.09459	1,528.020	13.55	0.29	0.00	0	3,000.0
R2030	On	05/11/2020	Bond Future	8.86	Call	1,543.66000	1.54366	1,106.44000	1.10644	1,543.660	13.55	0.29	0.00	0	14,160.0
R2030	On	05/11/2020	Bond Future	9.03	Call	1,827.23000	1.82723	1,322.82000	1.32282	1,827.230	13.55	0.33	0.00	0	15,947.0
R2030	On	05/11/2020	Bond Future	9.04	Call	1,844.96000	1.84496	1,336.44000	1.33644	1,844.960	13.55	0.34	0.00	0	1,000.0
R2030	On	05/11/2020	Bond Future	9.23	Call	2,204.47000	2.20447	1,614.89000	1.61489	2,204.470	13.55	0.38	0.00	0	3,000.0
R2030	On	05/11/2020	Bond Future	9.61	Put	4,054.49000	4.05449	5,294.42000	5.29442	4,054.490	13.73	0.52	0.00	0	3,000.0
R2030	On	05/11/2020	Bond Future	9.86	Put	3,356.89000	3.35689	4,474.68000	4.47468	3,356.890	13.90	0.46	0.00	0	14,160.0
R2030	On	05/11/2020	Bond Future	10.06	Put	2,871.47000	2.87147	3,890.19000	3.89019	2,871.470	14.04	0.41	0.00	0	1,000.0
R2030	On	05/11/2020	Bond Future	10.37	Put	2,235.50000	2.23550	3,107.70000	3.10770	2,235.500	14.27	0.34	0.00	0	15,947.0
R2030	On	05/11/2020	Bond Future	10.47	Put	2,059.77000	2.05977	2,886.73000	2.88673	2,059.770	14.36	0.32	0.00	0	3,000.0
R2030	On	04/02/2021	Bond Future			9.96913	88.69121	10.35231	86.65568		13.87	0.00	0.00	0	0.0
R2030	On	04/02/2021	Bond Future	8.36	Call	1,129.49000	1.12949	892.85000	0.89285	1,129.490	13.21	0.21	0.00	0	800.0
R2030	On	04/02/2021	Bond Future	8.37	Call	1,140.40000	1.14040	901.51000	0.90151	1,140.400	13.21	0.21	0.00	0	1,000.0
R2030	On	04/02/2021	Bond Future	8.86	Call	1,776.76000	1.77676	1,410.03000	1.41003	1,776.760	13.21	0.29	0.00	0	800.0
R2030	On	04/02/2021	Bond Future	9.12	Call	2,201.37000	2.20137	1,752.97000	1.75297	2,201.370	13.21	0.35	0.00	0	1,000.0
R2030	On	04/02/2021	Bond Future	10.20	Put	3,613.70000	3.61370	4,726.78000	4.72678	3,613.700	13.84	0.43	0.00	0	1,800.0
R2030	On	06/05/2021	Bond Future			10.18381	89.75661	10.58452	87.69643		13.88	0.00	0.00	0	0.0
R2030	On	06/05/2021	Bond Future	9.15	Call	2,557.07000	2.55707	0.00000	0.00000	2,557.070	13.19	0.35	43,173,870.66	1,400	700.0
R2030	On	06/05/2021	Bond Future	10.04	Put	5,252.05000	5.25205	0.00000	0.00000	5,252.050	13.56	0.50	31,024,596.34	700	700.0
R2030	On	06/05/2021	Bond Future	10.74	Put	3,652.49000	3.65249	0.00000	0.00000	3,652.490	14.06	0.38	47,662,058.19	1,400	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	07/05/2020	Bond Future			10.12500	88.13538	10.38236	86.55750		10.27	0.00	3,657,706,405.38	41,501	0.0
R2032	On	06/08/2020	Bond Future			10.29301	89.32623	10.58680	87.57389		16.45	0.00	44,663,115.00	500	97,783.0
R2032	On	06/08/2020	Bond Future	8.79	Call	300.06000	0.30006	189.73000	0.18973	300.060	15.48	0.10	0.00	0	800.0
R2032	On	06/08/2020	Bond Future	9.29	Call	728.44000	0.72844	482.95000	0.48295	728.440	15.48	0.20	0.00	0	800.0
R2032	On	06/08/2020	Bond Future	9.91	Put	4,178.51000	4.17851	5,401.13000	5.40113	4,178.510	15.78	0.61	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			10.47584	86.30620		10.78153	84.53220		16.50	0.00	0.00	0	0.0
R2032	On	05/11/2020	8.94	Call	885.64000	0.88564		672.42000	0.67242	885.640	15.62	0.18	0.00	0	1,000.0
R2032	On	05/11/2020	9.11	Call	1,076.72000	1.07672		822.10000	0.82210	1,076.720	15.62	0.21	0.00	0	3,000.0
R2032	On	05/11/2020	9.44	Call	1,532.86000	1.53286		1,184.05000	1.18405	1,532.860	15.62	0.28	0.00	0	1,000.0
R2032	On	05/11/2020	9.61	Call	1,815.29000	1.81529		1,411.06000	1.41106	1,815.290	15.62	0.31	0.00	0	3,000.0
R2032	On	05/11/2020	10.99	Put	2,692.80000	2.69280		3,508.00000	3.50800	2,692.800	16.74	0.36	0.00	0	3,000.0
R2032	On	05/11/2020	11.08	Put	2,521.96000	2.52196		3,302.45000	3.30245	2,521.960	16.87	0.34	0.00	0	1,000.0
R2032	On	04/02/2021			10.67294	87.39915		10.99148	85.60273		15.41	0.00	0.00	0	0.0
R2032	On	04/02/2021	8.79	Call	976.35000	0.97635		835.92000	0.83592	976.350	14.61	0.17	0.00	0	800.0
R2032	On	04/02/2021	9.29	Call	1,566.91000	1.56691		1,333.57000	1.33357	1,566.910	14.61	0.25	0.00	0	800.0
R2032	On	04/02/2021	10.82	Put	4,172.17000	4.17217		5,266.16000	5.26616	4,172.170	15.27	0.44	0.00	0	800.0
R2032	On	06/05/2021			10.89036	84.30206		11.22268	82.48392		16.19	0.00	0.00	0	0.0
R2032	On	31/03/2032			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On	07/05/2020			10.74000	88.07413		11.01741	86.27722		11.64	0.00	4,351,214,318.52	49,404	0.0
R2035	On	06/08/2020			10.88715	89.44079		11.22782	87.29032		17.95	0.00	474,036,187.00	5,300	128,605.0
R2035	On	06/08/2020	8.75	Call	81.21000	0.08121		42.09000	0.04209	81.210	16.60	0.03	0.00	0	3,000.0
R2035	On	06/08/2020	9.00	Call	145.59000	0.14559		78.01000	0.07801	145.590	16.60	0.05	893,839.80	210	24,761.0
R2035	On	06/08/2020	9.09	Call	177.49000	0.17749		96.26000	0.09626	177.490	16.60	0.06	0.00	0	500.0
R2035	On	06/08/2020	9.67	Call	551.15000	0.55115		323.40000	0.32340	551.150	16.60	0.15	0.00	0	500.0
R2035	On	06/08/2020	10.45	Put	4,689.35000	4.68935		6,212.54000	6.21254	4,689.350	16.76	0.63	0.00	0	500.0
R2035	On	05/11/2020			11.07633	86.09006		11.43063	83.91289		18.14	0.00	0.00	0	0.0
R2035	On	04/02/2021			11.28338	87.18018		11.65276	84.97549		16.91	0.00	0.00	0	0.0
R2035	On	04/02/2021	10.14	Put	9,557.50000	9.55750		11,373.87000	11.37387	9,557.500	15.97	0.70	0.00	0	650.0
R2035	On	04/02/2021	11.14	Put	5,387.91000	5.38791		6,827.22000	6.82722	5,387.910	16.34	0.50	0.00	0	650.0
R2035	On	06/05/2021			11.50161	83.74752		11.88660	81.51615		17.86	0.00	0.00	0	0.0
R2035	On	06/05/2021	10.24	Call	2,769.57000	2.76957		0.00000	0.00000	2,769.570	16.99	0.33	42,788,429.36	1,586	793.0
R2035	On	06/05/2021	11.32	Put	6,422.38000	6.42238		0.00000	0.00000	6,422.380	17.49	0.49	32,508,689.96	793	793.0
R2035	On	06/05/2021	12.02	Put	4,554.91000	4.55491		0.00000	0.00000	4,554.910	18.12	0.39	50,675,697.44	1,586	793.0
R2035	On	28/02/2035			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On	07/05/2020			10.98000	83.54892		11.22746	81.97139		12.25	0.00	3,691,191,285.60	44,180	0.0
R2037	On	06/08/2020			11.11078	80.73258		11.44127	78.67742		20.15	0.00	0.00	0	87,884.0
R2037	On	05/11/2020			11.29348	81.75367		11.63683	79.67300		19.30	0.00	0.00	0	0.0
R2037	On	04/02/2021			11.49286	78.53352		11.85048	76.42663		18.99	0.00	0.00	0	0.0
R2037	On	04/02/2021	9.65	Call	1,211.44000	1.21144		1,008.37000	1.00837	1,211.440	17.95	0.19	0.00	0	72.0
R2037	On	04/02/2021	10.35	Put	9,591.19000	9.59119		11,320.30000	11.32030	9,591.190	17.95	0.69	0.00	0	72.0
R2037	On	04/02/2021	10.48	Call	2,464.89000	2.46489		2,047.48000	2.04748	2,464.890	17.95	0.33	0.00	0	240.0
R2037	On	04/02/2021	10.85	Put	7,273.28000	7.27328		8,838.11000	8.83811	7,273.280	18.05	0.60	0.00	0	72.0
R2037	On	04/02/2021	11.90	Put	3,997.15000	3.99715		5,154.14000	5.15414	3,997.150	19.15	0.39	0.00	0	240.0
R2037	On	04/02/2021	11.97	Call	6,627.30000	6.62730		5,651.25000	5.65125	6,627.300	19.23	0.62	0.00	0	300.0
R2037	On	04/02/2021	13.73	Put	1,248.39000	1.24839		1,804.55000	1.80455	1,248.390	20.60	0.16	0.00	0	300.0
R2037	On	06/05/2021			11.71152	79.47649		12.08428	77.34409		19.00	0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest	
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 07/05/2020	Bond Future	11.11000	85.75212	11.38245	83.91923			12.91	0.00	2,739,951,738.24	31,952	0.0	
R2040	On 06/08/2020	Bond Future	11.26975	82.52886	11.59529	80.39776			20.44	0.00	6,272,193.36	76	52,738.0	
R2040	On 06/08/2020	Bond Future	9.57	Call	219.33000	0.21933	122.04000	0.12204	219.330	18.67	0.07	0	800.0	
R2040	On 06/08/2020	Bond Future	10.07	Call	582.30000	0.58230	347.26000	0.34726	582.300	18.67	0.15	0	800.0	
R2040	On 06/08/2020	Bond Future	10.79	Put	5,119.38000	5.11938	6,639.03000	6.63903	5,119.380	19.05	0.64	0	800.0	
R2040	On 06/08/2020	Bond Future	10.85	Put	4,856.50000	4.85650	6,334.96000	6.33496	4,856.500	19.19	0.62	0	12,538.0	
R2040	On 06/08/2020	Bond Future	11.26	Put	3,332.90000	3.33290	4,526.08000	4.52608	3,332.900	20.08	0.48	0	517.0	
R2040	On 05/11/2020	Bond Future			11.45156	83.57276	11.78999	81.41524		19.64	0.00	0	0.0	
R2040	On 05/11/2020	Bond Future	9.50	Call	601.83000	0.60183	436.81000	0.43681	601.830	18.28	0.12	0	2,000.0	
R2040	On 05/11/2020	Bond Future	9.73	Call	812.07000	0.81207	594.30000	0.59430	812.070	18.28	0.15	0	2,000.0	
R2040	On 05/11/2020	Bond Future	10.00	Call	1,124.90000	1.12490	831.84000	0.83184	1,124.900	18.28	0.20	36,953,493.49	2,230	2,230.0
R2040	On 05/11/2020	Bond Future	10.23	Call	1,454.20000	1.45420	1,085.41000	1.08541	1,454.200	18.28	0.24	0	2,000.0	
R2040	On 05/11/2020	Bond Future	11.00	Call	3,111.27000	3.11127	0.00000	0.00000	3,111.270	18.64	0.42	77,886,880.09	2,230	2,230.0
R2040	On 05/11/2020	Bond Future	11.50	Put	4,387.89000	4.38789	5,597.30000	5.59730	4,387.890	19.35	0.46	0	2,000.0	
R2040	On 05/11/2020	Bond Future	11.70	Put	3,810.16000	3.81016	4,922.92000	4.92292	3,810.160	19.58	0.42	0	2,000.0	
R2040	On 04/02/2021	Bond Future			11.64984	80.12533	12.00263	77.94059		19.32	0.00	0	0.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	861.34000	0.86134	725.71000	0.72571	861.340	18.18	0.14	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	938.27000	0.93827	789.31000	0.78931	938.270	18.18	0.15	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	1,539.84000	1.53984	1,286.78000	1.28678	1,539.840	18.18	0.23	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	1,795.77000	1.79577	1,498.87000	1.49887	1,795.770	18.18	0.26	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	5,482.39000	5.48239	6,888.18000	6.88818	5,482.390	18.86	0.48	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	4,962.20000	4.96220	6,299.27000	6.29927	4,962.200	19.05	0.45	0	800.0	
R2040	On 06/05/2021	Bond Future			11.86661	81.08735	12.23467	78.87613		19.33	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 07/05/2020	Bond Future	11.18000	82.33365	11.45238	80.50650			13.46	0.00	2,096,955,731.85	25,469	0.0	
R2044	On 06/08/2020	Bond Future	11.33390	79.19526	11.65955	77.07015			21.39	0.00	8,236,307.04	104	84,761.0	
R2044	On 06/08/2020	Bond Future	9.01	Call	47.83000	0.04783	24.82000	0.02482	47.830	19.58	0.02	0	140.0	
R2044	On 06/08/2020	Bond Future	9.36	Call	117.71000	0.11771	63.95000	0.06395	117.710	19.58	0.04	0	602.0	
R2044	On 06/08/2020	Bond Future	9.66	Call	233.01000	0.23301	131.75000	0.13175	233.010	19.58	0.07	0	140.0	
R2044	On 06/08/2020	Bond Future	9.98	Call	444.13000	0.44413	262.11000	0.26211	444.130	19.58	0.12	0	602.0	
R2044	On 06/08/2020	Bond Future	10.93	Put	4,756.26000	4.75626	6,228.30000	6.22830	4,756.260	19.79	0.62	0	140.0	
R2044	On 06/08/2020	Bond Future	11.09	Put	4,097.91000	4.09791	5,457.44000	5.45744	4,097.910	20.09	0.56	0	602.0	
R2044	On 05/11/2020	Bond Future			11.51029	80.19702	11.84898	78.04552		20.53	0.00	0	0.0	
R2044	On 05/11/2020	Bond Future	8.87	Call	209.48000	0.20948	149.46000	0.14946	209.480	19.13	0.05	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.29	Call	408.24000	0.40824	294.65000	0.29465	408.240	19.13	0.09	0	568.0	
R2044	On 05/11/2020	Bond Future	9.34	Call	439.55000	0.43955	317.74000	0.31774	439.550	19.13	0.09	0	525.0	
R2044	On 05/11/2020	Bond Future	9.72	Call	743.38000	0.74338	544.26000	0.54426	743.380	19.13	0.14	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.97	Call	1,016.32000	1.01632	751.01000	0.75101	1,016.320	19.13	0.18	0	568.0	
R2044	On 05/11/2020	Bond Future	10.02	Call	1,078.72000	1.07872	798.65000	0.79865	1,078.720	19.13	0.19	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	Options Interest
R2044	On 05/11/2020	Bond Future	10.04	Call	1,104.44000	1.10444		818.32000	0.81832	1,104.440	19.13	0.20	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.06	Put	6,178.43000	6.17843		7,555.13000	7.55513	6,178.430	19.58	0.58	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.17	Put	5,747.66000	5.74766		7,065.34000	7.06534	5,747.660	19.76	0.55	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	11.38	Put	4,993.72000	4.99372		6,206.61000	6.20661	4,993.720	20.06	0.50	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	11.43	Put	4,826.88000	4.82688		6,016.37000	6.01637	4,826.880	20.13	0.49	0.00	0	1,815.0	
R2044	On 04/02/2021	Bond Future			11.70248	76.83198		12.05572	74.65336		20.20	0.00	0.00	0	0.0	
R2044	On 04/02/2021	Bond Future	9.66	Call	971.28000	0.97128		818.19000	0.81819	971.280	19.02	0.16	0.00	0	405.0	
R2044	On 04/02/2021	Bond Future	10.29	Put	11,703.73000	11.70373		13,587.53000	13.58753	11,703.730	19.02	0.74	0.00	0	405.0	
R2044	On 04/02/2021	Bond Future	10.84	Put	8,631.77000	8.63177		10,344.30000	10.34430	8,631.770	19.02	0.64	0.00	0	405.0	
R2044	On 06/05/2021	Bond Future			11.91222	77.75442		12.28098	75.54941		20.18	0.00	0.00	0	0.0	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2048	On 07/05/2020	Bond Future			11.17500	81.07715		11.44726	79.22556		13.87	0.00	3,681,956,612.95	45,413	0.0	
R2048	On 06/08/2020	Bond Future			11.31393	82.34534		11.64458	80.15593		20.66	0.00	433,218,833.74	5,261	82,395.0	
R2048	On 06/08/2020	Bond Future	9.00	Call	40.19000	0.04019		20.45000	0.02045	40.190	18.81	0.02	0.00	0	3,000.0	
R2048	On 06/08/2020	Bond Future	9.25	Call	80.70000	0.08070		42.47000	0.04247	80.700	18.81	0.03	631,564.44	280	20,640.0	
R2048	On 06/08/2020	Bond Future	10.35	Call	843.49000	0.84349		516.64000	0.51664	843.490	18.81	0.20	0.00	0	640.0	
R2048	On 06/08/2020	Bond Future	10.85	Call	1,796.51000	1.79651		1,178.25000	1.17825	1,796.510	18.93	0.36	0.00	0	640.0	
R2048	On 06/08/2020	Bond Future	11.10	Call	2,518.77000	2.51877		1,717.18000	1.71718	2,518.770	19.36	0.45	0.00	0	470.0	
R2048	On 06/08/2020	Bond Future	11.80	Call	5,163.66000	5.16366		3,867.05000	3.86705	5,163.660	20.74	0.67	0.00	0	470.0	
R2048	On 06/08/2020	Bond Future	12.25	Call	7,168.49000	7.16849		5,619.72000	5.61972	7,168.490	21.66	0.77	0.00	0	814.0	
R2048	On 06/08/2020	Bond Future	12.75	Call	9,535.50000	9.53550		7,782.15000	7.78215	9,535.500	22.99	0.85	0.00	0	814.0	
R2048	On 05/11/2020	Bond Future			11.49016	78.96810		11.83451	76.75146		20.97	0.00	0.00	0	0.0	
R2048	On 05/11/2020	Bond Future	10.00	Call	1,050.98000	1.05098		0.00000	0.00000	1,050.980	19.49	0.19	11,788,058.53	800	800.0	
R2048	On 05/11/2020	Bond Future	11.00	Call	3,027.97000	3.02797		0.00000	0.00000	3,027.970	19.88	0.41	25,761,649.49	800	800.0	
R2048	On 04/02/2021	Bond Future			11.68214	79.96810		12.04175	77.72344		19.48	0.00	0.00	0	0.0	
R2048	On 06/05/2021	Bond Future			11.88293	76.51173		12.25844	74.23993		20.60	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 07/05/2020	Bond Future			3.95000	103.18128		3.94948	103.18174		0.22	0.00	2,151,639,231.84	20,853	0.0	
R208	On 06/08/2020	Bond Future			3.57835	104.43587		3.64542	104.39338		0.46	0.00	290,331,718.60	2,780	28,952.0	
R208	On 05/11/2020	Bond Future			2.56510	102.36071		2.67359	102.31825		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 07/05/2020	Bond Future			10.75000	66.77503		11.01219	65.33536		12.61	0.00	3,594,566,639.93	53,831	0.0	
R209	On 06/08/2020	Bond Future			10.87941	67.84133		11.20313	66.10253		21.71	0.00	0.00	0	64,100.0	
R209	On 05/11/2020	Bond Future			11.04922	65.55553		11.38479	63.79516		21.63	0.00	0.00	0	0.0	
R209	On 04/02/2021	Bond Future			11.23028	66.38571		11.57856	64.60308		20.35	0.00	0.00	0	0.0	
R209	On 06/05/2021	Bond Future			11.42719	64.04158		11.78904	62.23737		21.39	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	Opt Intere
R209	On 31/03/2036	Price Contribution	6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 07/05/2020	Bond Future	184.19731	184.19731		184.14131	184.14131			0.00	102,229,507.05	555	0.0
R210	On 06/08/2020	Bond Future	186.40396	186.40396		186.35004	186.35004			0.00	0.00	0	1,929.0
R210	On 05/11/2020	Bond Future	186.09412	186.09412		186.04042	186.04042			0.00	0.00	0	0.0
R210	On 04/02/2021	Bond Future	188.49399	188.49399		188.43974	188.43974			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future	188.06396	188.06396		188.00879	188.00879			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 07/05/2020	Bond Future	166.06139	166.06139		166.01866	166.01866			0.00	575,734,839.13	3,467	0.0
R212	On 06/08/2020	Bond Future	165.68068	165.68068		165.72358	165.72358			0.00	0.00	0	6,744.0
R212	On 05/11/2020	Bond Future	167.81318	167.81318		167.85755	167.85755			0.00	0.00	0	0.0
R212	On 04/02/2021	Bond Future	167.65617	167.65617		167.70126	167.70126			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future	169.71189	169.71189		169.75726	169.75726			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 07/05/2020	Bond Future	9.87000	82.57449		10.10726	81.23549		9.65	0.00	683,634,202.71	8,279	0.0
R213	On 06/08/2020	Bond Future	10.03386	83.65851		10.30132	82.18943		16.34	0.00	8,198,533.98	98	14,286.0
R213	On 05/11/2020	Bond Future	10.20997	81.18120		10.48805	79.69402		16.23	0.00	0.00	0	0.0
R213	On 04/02/2021	Bond Future	10.40401	82.20910		10.69382	80.70317		15.23	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future	10.61158	79.66347		10.91358	78.13933		15.94	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 07/05/2020	Bond Future	10.99000	64.83755		11.27215	63.26921		13.44	0.00	566,226,324.15	8,733	0.0
R214	On 06/08/2020	Bond Future	11.12491	65.82815		11.45939	64.01218		23.02	0.00	39,496,890.00	600	22,161.0
R214	On 05/11/2020	Bond Future	11.29201	63.37815		11.63907	61.53958		23.00	0.00	0.00	0	0.0
R214	On 04/02/2021	Bond Future	11.47346	64.18067		11.83440	62.31889		21.60	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	11.66311	61.67057		12.03841	59.78626		22.77	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>											<b>50,398,011,758.34</b>	<b>522,270</b>	<b>1 256 925.0</b>

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>Grand Total:</b>											50,398,011,758.34	522,270	1 256 925.0