



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: 08/05/2020

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	91.24000	91.24000		91.31000	91.31000			0.00	0.00	0	51.00
AL37	On 06/08/2020	Index Future	724.68000	724.68000		721.47300	721.47300			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	734.04800	734.04800		730.67400	730.67400			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	743.76500	743.76500		739.92200	739.92200			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	753.23800	753.23800		689.47000	689.47000			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	800.37900	800.37900		793.37600	793.37600			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	810.72500	810.72500		803.49300	803.49300			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	821.45700	821.45700		813.66300	813.66300			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	831.92000	831.92000		763.23000	763.23000			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	706.19200	706.19200		700.43800	700.43800			0.00	0.00	0	209.00
ALBI	On 05/11/2020	Index Future	715.32100	715.32100		709.37000	709.37000			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	724.79000	724.79000		718.34900	718.34900			0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	734.02100	734.02100		687.00000	687.00000			0.00	0.00	0	0.00

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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 07/05/2020	Bond Future			11.82000		72.50708	11.82000	72.50708				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future			11.88172		74.30019	12.01450	73.62144				0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future			12.11012		71.47554	12.25159	70.77261				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future			12.35309		72.42426	12.50976	71.66884				0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future			12.61032		69.56785	12.78493	68.75146				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 07/05/2020	Bond Future			12.19000		72.36696	12.19000	72.36696				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future			12.24366		74.24389	12.38395	73.44949				0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future			12.46380		70.93669	12.61305	70.11756				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future			12.68988		71.87953	12.85417	71.00571				0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future			12.93836		68.53641	13.12062	67.59998				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			698.17200		698.17200	692.50700	692.50700				0.00	0.00	0	1,040.00
GOVI	On 05/11/2020	GOVI			707.19700		707.19700	701.33800	701.33800				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI			716.55900		716.55900	710.21500	710.21500				0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI			725.68600		725.68600	678.68000	678.68000				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future			136.93676		136.93676	136.93676	136.93676				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future			136.61033		136.61033	136.80213	136.80213				0.00	0.00	0	2,896.00
I2025	On 05/11/2020	Bond Future			138.39563		138.39563	138.56277	138.56277				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future			138.73785		138.73785	138.82627	138.82627				0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future			140.53750		140.53750	140.52870	140.52870				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 07/05/2020	Bond Future			99.81511		99.81511	99.81511	99.81511				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future			100.69232		100.69232	101.01089	101.01089				0.00	85,588,472.00	850	4,482.00
I2029	On 05/11/2020	Bond Future			100.87037		100.87037	101.17359	101.17359				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future			102.23044		102.23044	102.47822	102.47822				0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future			102.40516		102.40516	102.58421	102.58421				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 14/08/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future			98.55339		98.55339	98.55339	98.55339				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future			99.61797		99.61797	99.73404	99.73404				0.00	0.00	0	11,410.00
I2033	On 05/11/2020	Bond Future			99.70668		99.70668	99.80467	99.80467				0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future			101.05092		101.05092	101.09169	101.09169				0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future			101.13223		101.13223	101.10264	101.10264				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 07/05/2020	Bond Future			112.79775		112.79775	112.79775	112.79775				0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			110.69731		110.69731	112.46097	112.46097				0.00	0.00	0	11,276.00
I2038	On 05/11/2020	Bond Future			112.14454		112.14454	113.90851	113.90851				0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			111.94265		111.94265	113.66373	113.66373				0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future			113.39496		113.39496	115.05726	115.05726				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 07/05/2020	Bond Future			102.32339		102.32339	102.32339	102.32339				0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			100.42078		100.42078	103.54930	103.54930				0.00	0.00	0	15,281.00
I2046	On 05/11/2020	Bond Future			99.94587		99.94587	103.09508	103.09508				0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			101.29396		101.29396	104.42451	104.42451				0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future			100.79898		100.79898	103.89658	103.89658				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 07/05/2020	Bond Future			105.74420		105.74420	105.74420	105.74420				0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			101.64834		101.64834	103.93328	103.93328				0.00	0.00	0	15,767.00
I2050	On 05/11/2020	Bond Future			102.97664		102.97664	105.27090	105.27090				0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			102.45459		102.45459	104.71777	104.71777				0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future			103.78358		103.78358	106.00172	106.00172				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			258.55100		258.55100	260.43500	260.43500				0.00	51,710,200.00	20	587.00
IGOV	On 05/11/2020	Index Future			261.95600		261.95600	263.81900	263.81900				0.00	0.00	0	47.00
IGOV	On 04/02/2021	Index Future			265.48600		265.48600	267.22100	267.22100				0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future			268.92900		268.92900	268.30000	268.30000				0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			7.74500		118.12958	7.74500	118.12958			5.15	0.00	0.00	0	0.00
R186	On 06/08/2020	Bond Future			7.84313		114.57561	7.94494	114.03412			9.17	0.00	535,640,976.75	4,675	82,906.00
R186	On 06/08/2020	Bond Future	8.00	Call	2,516.65000		2.51665	2,229.14000	2.22914	2,516.650		9.17	0.57	0.00	0	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	6,368.99000		6.36899	5,915.02000	5.91502	6,368.990		10.06	0.86	0.00	0	900.00
R186	On 05/11/2020	Bond Future			7.98260		116.04693	8.09471	115.47491			8.63	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.00	Call	922.02000		0.92202	798.91000	0.79891	922.020		8.33	0.24	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,419.22000		2.41922	2,167.35000	2.16735	2,419.220		8.47	0.47	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	2,824.17000		2.82417	2,545.38000	2.54538	2,824.170		8.53	0.52	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	3,802.83000		3.80283	3,468.49000	3.46849	3,802.830		8.67	0.61	0.00	0	3,500.00

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R186	On 05/11/2020	Bond Future	9.26	Put	830.49000		0.83049		951.37000	0.95137	830.490	9.40	0.19	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.13066		112.29887		8.26338	111.65065		8.47	0.00	0.00	0	0.00
R186	On 06/05/2021	Bond Future			8.30676		113.73052		8.46510	112.99246		8.42	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 07/05/2020	Bond Future			310.47037		310.47037		310.47037	310.47037			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			306.05522		306.05522		306.42377	306.42377			0.00	0.00	0	2,549.00
R197	On 05/11/2020	Bond Future			310.05389		310.05389		310.36706	310.36706			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			306.29226		306.29226		306.42736	306.42736			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			310.26601		310.26601		310.18395	310.18395			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 07/05/2020	Bond Future			223.01697		223.01697		223.01697	223.01697			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			221.30572		221.30572		221.56372	221.56372			0.00	0.00	0	7,724.00
R202	On 05/11/2020	Bond Future			224.19652		224.19652		224.41489	224.41489			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			223.00059		223.00059		223.09026	223.09026			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			225.89331		225.89331		225.82586	225.82586			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 07/05/2020	Bond Future			5.28000		107.88949		5.28000	107.88949		1.37	0.00	0.00	0	0.00
R2023	On 06/08/2020	Bond Future			5.28624		109.28141		5.33810	109.15479		3.01	0.00	0.00	0	27,356.00
R2023	On 05/11/2020	Bond Future			5.29303		106.77177		5.36124	106.62080		2.86	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.29088		108.18748		5.40051	107.97072		2.48	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			5.30868		105.65259		5.47844	105.35649		2.34	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 07/05/2020	Bond Future			9.41000		93.36519		9.41000	93.36519		8.57	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.46946		91.20015		9.60944	90.39428		14.89	0.00	220,613,162.85	2,419	119,886.00
R2030	On 06/08/2020	Bond Future	8.36	Call	548.87000		0.54887		435.28000	0.43528	548.870	14.24	0.17	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	694.00000		0.69400		555.74000	0.55574	694.000	14.24	0.20	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	1,200.52000		1.20052		984.95000	0.98495	1,200.520	14.24	0.30	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	1,556.22000		1.55622		1,292.72000	1.29272	1,556.220	14.25	0.37	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	1,885.58000		1.88558		1,581.55000	1.58155	1,885.580	14.26	0.42	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	2,751.00000		2.75100		3,190.61000	3.19061	2,751.000	14.40	0.50	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	3,510.45000		3.51045		3,052.03000	3.05203	3,510.450	14.69	0.61	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	10.00	Call	4,414.79000		4.41479		3,891.56000	3.89156	4,414.790	14.89	0.69	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.21	Call	5,244.55000		5.24455		4,672.51000	4.67251	5,244.550	15.10	0.75	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	10.70	Call	7,370.77000		7.37077		6,710.61000	6.71061	7,370.770	15.86	0.85	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.87	Put	486.52000		0.48652		609.36000	0.60936	486.520	16.15	0.13	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	11.25	Put	277.51000		0.27751		355.78000	0.35578	277.510	16.38	0.08	0.00	0	5,000.00

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R2030	On 06/08/2020	Bond Future	11.47	Put	190.40000		0.19040	248.21000		0.24821	190.400	16.38	0.06	0.00	0	650.00
R2030	On 05/11/2020	Bond Future			9.63067		92.37357	9.78011		91.53721		14.17	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	779.33000		0.77933	650.77000		0.65077	779.330	13.55	0.17	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,034.58000		1.03458	872.28000		0.87228	1,034.580	13.55	0.22	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	1,058.39000		1.05839	893.06000		0.89306	1,058.390	13.55	0.22	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,277.61000		1.27761	1,085.25000		1.08525	1,277.610	13.55	0.25	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,575.98000		1.57598	1,349.00000		1.34900	1,575.980	13.55	0.30	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,777.09000		1.77709	1,528.02000		1.52802	1,777.090	13.55	0.32	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,794.61000		1.79461	1,543.66000		1.54366	1,794.610	13.55	0.33	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,111.04000		2.11104	1,827.23000		1.82723	2,111.040	13.55	0.37	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,130.75000		2.13075	1,844.96000		1.84496	2,130.750	13.55	0.37	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,528.72000		2.52872	2,204.47000		2.20447	2,528.720	13.55	0.42	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	3,622.72000		3.62272	4,054.49000		4.05449	3,622.720	13.73	0.49	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	2,977.09000		2.97709	3,356.89000		3.35689	2,977.090	13.90	0.42	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	2,531.59000		2.53159	2,871.47000		2.87147	2,531.590	14.04	0.38	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,953.20000		1.95320	2,235.50000		2.23550	1,953.200	14.27	0.31	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	10.47	Put	1,794.68000		1.79468	2,059.77000		2.05977	1,794.680	14.36	0.29	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.80300		89.59319	9.96913		88.69121		13.87	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	1,323.36000		1.32336	1,129.49000		1.12949	1,323.360	13.21	0.23	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	1,335.72000		1.33572	1,140.40000		1.14040	1,335.720	13.21	0.24	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	2,049.92000		2.04992	1,776.76000		1.77676	2,049.920	13.21	0.33	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	2,520.45000		2.52045	2,201.37000		2.20137	2,520.450	13.21	0.38	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	10.20	Put	3,233.38000		3.23338	3,613.70000		3.61370	3,233.380	13.84	0.40	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			9.99767		90.73561	10.18381		89.75661		13.88	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	9.15	Call	2,904.91000		2.90491	2,557.07000		2.55707	2,904.910	13.19	0.38	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	10.04	Put	4,773.78000		4.77378	5,252.05000		5.25205	4,773.780	13.56	0.47	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	10.74	Put	3,286.02000		3.28602	3,652.49000		3.65249	3,286.020	14.06	0.35	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 07/05/2020	Bond Future			10.12500		88.13538	10.12500		88.13538		10.27	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			10.16146		90.12716	10.29301		89.32623		16.45	0.00	87,603,599.52	972	98,755.00
R2032	On 06/08/2020	Bond Future	8.79	Call	377.39000		0.37739	300.06000		0.30006	377.390	15.48	0.12	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.29	Call	887.71000		0.88771	728.44000		0.72844	887.710	15.48	0.23	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.91	Put	3,688.33000		3.68833	4,178.51000		4.17851	3,688.330	15.78	0.57	0.00	0	800.00
R2032	On 05/11/2020	Bond Future			10.33591		87.13558	10.47584		86.30620		16.50	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,037.38000		1.03738	885.64000		0.88564	1,037.380	15.62	0.20	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,253.70000		1.25370	1,076.72000		1.07672	1,253.700	15.62	0.24	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	1,764.85000		1.76485	1,532.86000		1.53286	1,764.850	15.62	0.31	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	2,078.32000		2.07832	1,815.29000		1.81529	2,078.320	15.62	0.34	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	2,394.97000		2.39497	2,692.80000		2.69280	2,394.970	16.74	0.33	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	2,239.03000		2.23903	2,521.96000		2.52196	2,239.030	16.87	0.31	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.51803		88.29221	10.67294		87.39915		15.41	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	1,135.64000		1.13564	976.35000		0.97635	1,135.640	14.61	0.20	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	1,797.05000		1.79705	1,566.91000		1.56691	1,797.050	14.61	0.28	0.00	0	800.00

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 04/02/2021	Bond Future	10.82	Put	3,780.15000		3.78015	4,172.17000		4.17217	3,780.150	15.27	0.41	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.71763		85.26909	10.89036		84.30206		16.19	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000		100.00000			0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			10.74000		88.07413	10.74000		88.07413		11.64	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future			10.75432		90.30164	10.88715		89.44079		17.95	0.00	6,682,321.36	74	128,622.00
R2035	On 06/08/2020	Bond Future	8.75	Call	106.57000		0.10657	81.21000		0.08121	106.570	16.60	0.04	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	187.87000		0.18787	145.59000		0.14559	187.870	16.60	0.06	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	227.66000		0.22766	177.49000		0.17749	227.660	16.60	0.07	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	680.82000		0.68082	551.15000		0.55115	680.820	16.60	0.18	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	4,147.92000		4.14792	4,689.35000		4.68935	4,147.920	16.76	0.59	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			10.93519		86.98121	11.07633		86.09006		18.14	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			11.12783		88.13524	11.28338		87.18018		16.91	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	8,895.06000		8.89506	9,557.50000		9.55750	8,895.060	15.97	0.67	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	4,915.86000		4.91586	5,387.91000		5.38791	4,915.860	16.34	0.47	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.32917		84.77696	11.50161		83.74752		17.86	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	3,110.86000		3.11086	2,769.57000		2.76957	3,110.860	16.99	0.35	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.32	Put	5,919.55000		5.91955	6,422.38000		6.42238	5,919.550	17.49	0.47	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.02	Put	4,163.38000		4.16338	4,554.91000		4.55491	4,163.380	18.12	0.36	0.00	0	793.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000		100.00000			0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			10.98000		83.54892	10.98000		83.54892		12.25	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.97695		81.58844	11.11078		80.73258		20.15	0.00	0.00	0	87,884.00
R2037	On 05/11/2020	Bond Future			11.15155		82.63895	11.29348		81.75367		19.30	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			11.33705		79.47955	11.49286		78.53352		18.99	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	1,397.69000		1.39769	1,211.44000		1.21144	1,397.690	17.95	0.21	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	8,941.92000		8.94192	9,591.19000		9.59119	8,941.920	17.95	0.66	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	2,784.51000		2.78451	2,464.89000		2.46489	2,784.510	17.95	0.36	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	6,715.17000		6.71517	7,273.28000		7.27328	6,715.170	18.05	0.57	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	3,628.66000		3.62866	3,997.15000		3.99715	3,628.660	19.15	0.37	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	7,216.06000		7.21606	6,627.30000		6.62730	7,216.060	19.23	0.65	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	1,101.69000		1.10169	1,248.39000		1.24839	1,101.690	20.60	0.14	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.53930		80.49324	11.71152		79.47649		19.00	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000		100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000		100.00000			0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			11.11000		85.75212	11.11000		85.75212		12.91	0.00	0.00	0	0.00
R2040	On 06/08/2020	Bond Future			11.14045		83.40099	11.26975		82.52886		20.44	0.00	17,514,207.90	210	52,528.00
R2040	On 06/08/2020	Bond Future	9.57	Call	278.26000		0.27826	219.33000		0.21933	278.260	18.67	0.08	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	715.52000		0.71552	582.30000		0.58230	715.520	18.67	0.18	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	4,560.09000		4.56009	5,119.38000		5.11938	4,560.090	19.05	0.60	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	4,315.19000		4.31519	4,856.50000		4.85650	4,315.190	19.19	0.58	0.00	0	12,538.00
R2040	On 06/08/2020	Bond Future	11.26	Put	2,911.55000		2.91155	3,332.90000		3.33290	2,911.550	20.08	0.44	0.00	0	517.00
R2040	On 05/11/2020	Bond Future			11.31434		84.47498	11.45156		83.57276		19.64	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 05/11/2020	Bond Future	9.50	Call	711.05000		0.71105	601.83000	0.60183	711.050	18.28	0.14	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	951.61000		0.95161	812.07000	0.81207	951.610	18.28	0.17	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	1,305.95000		1.30595	1,124.90000	1.12490	1,305.950	18.28	0.22	0.00	0	2,230.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	1,675.33000		1.67533	1,454.20000	1.45420	1,675.330	18.28	0.27	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.00	Call	3,491.51000		3.49151	3,111.27000	3.11127	3,491.510	18.64	0.45	0.00	0	2,230.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	3,972.83000		3.97283	4,387.89000	4.38789	3,972.830	19.35	0.43	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	3,434.81000		3.43481	3,810.16000	3.81016	3,434.810	19.58	0.39	0.00	0	2,000.00	
R2040	On 04/02/2021	Bond Future			11.49906		81.08973	11.64984	80.12533		19.32	0.00	0.00	0	0.00	
R2040	On 04/02/2021	Bond Future	9.49	Call	1,001.98000		1.00198	861.34000	0.86134	1,001.980	18.18	0.16	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	9.57	Call	1,089.01000		1.08901	938.27000	0.93827	1,089.010	18.18	0.17	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.07	Call	1,762.96000		1.76296	1,539.84000	1.53984	1,762.960	18.18	0.25	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.24	Call	2,046.85000		2.04685	1,795.77000	1.79577	2,046.850	18.18	0.28	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.57	Put	5,021.14000		5.02114	5,482.39000	5.48239	5,021.140	18.86	0.45	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.74	Put	4,532.42000		4.53242	4,962.20000	4.96220	4,532.420	19.05	0.42	0.00	0	800.00	
R2040	On 06/05/2021	Bond Future			11.69981		82.12395	11.86661	81.08735		19.33	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 07/05/2020	Bond Future			11.18000		82.33365	11.18000	82.33365		13.46	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future			11.19344		80.14328	11.33390	79.19526		21.39	0.00	70,285,656.56	877	84,636.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	64.92000		0.06492	47.83000	0.04783	64.920	19.58	0.02	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	155.60000		0.15560	117.71000	0.11771	155.600	19.58	0.05	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	301.29000		0.30129	233.01000	0.23301	301.290	19.58	0.09	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	561.34000		0.56134	444.13000	0.44413	561.340	19.58	0.15	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	4,175.49000		4.17549	4,756.26000	4.75626	4,175.490	19.79	0.57	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	3,569.61000		3.56961	4,097.91000	4.09791	3,569.610	20.09	0.52	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			11.36154		81.17544	11.51029	80.19702		20.53	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	258.39000		0.25839	209.48000	0.20948	258.390	19.13	0.06	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	494.70000		0.49470	408.24000	0.40824	494.700	19.13	0.10	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	531.54000		0.53154	439.55000	0.43955	531.540	19.13	0.11	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	885.34000		0.88534	743.38000	0.74338	885.340	19.13	0.16	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	1,198.81000		1.19881	1,016.32000	1.01632	1,198.810	19.13	0.21	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	1,270.01000		1.27001	1,078.72000	1.07872	1,270.010	19.13	0.22	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	1,299.32000		1.29932	1,104.44000	1.10444	1,299.320	19.13	0.22	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	5,616.77000		5.61677	6,178.43000	6.17843	5,616.770	19.58	0.54	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	5,212.23000		5.21223	5,747.66000	5.74766	5,212.230	19.76	0.52	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	4,507.07000		4.50707	4,993.72000	4.99372	4,507.070	20.06	0.47	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	4,351.55000		4.35155	4,826.88000	4.82688	4,351.550	20.13	0.46	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			11.53995		77.87160	11.70248	76.83198		20.20	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	1,139.51000		1.13951	971.28000	0.97128	1,139.510	19.02	0.18	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	10,936.48000		10.93648	11,703.73000	11.70373	10,936.480	19.02	0.72	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	7,972.65000		7.97265	8,631.77000	8.63177	7,972.650	19.02	0.61	0.00	0	405.00	
R2044	On 06/05/2021	Bond Future			11.73348		78.86482	11.91222	77.75442		20.18	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	

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
R2048	On 07/05/2020	Bond Future			11.17500		81.07715		11.17500	81.07715		13.87	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			11.17319		83.31178		11.31393	82.34534		20.66	0.00	1,249,676.70	15	82,395.00
R2048	On 06/08/2020	Bond Future	9.00	Call	55.18000		0.05518		40.19000	0.04019	55.180	18.81	0.02	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	108.57000		0.10857		80.70000	0.08070	108.570	18.81	0.04	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	1,044.12000		1.04412		843.49000	0.84349	1,044.120	18.81	0.24	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	2,148.08000		2.14808		1,796.51000	1.79651	2,148.080	18.93	0.40	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	2,955.38000		2.95538		2,518.77000	2.51877	2,955.380	19.36	0.49	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	5,811.60000		5.81160		5,163.66000	5.16366	5,811.600	20.74	0.71	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	7,915.88000		7.91588		7,168.49000	7.16849	7,915.880	21.66	0.80	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	10,357.35000		10.35735		9,535.50000	9.53550	10,357.350	22.99	0.87	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			11.34104		79.96484		11.49016	78.96810		20.97	0.00	0.00	0	0.00
R2048	On 05/11/2020	Bond Future	10.00	Call	1,241.89000		1.24189		1,050.98000	1.05098	1,241.890	19.49	0.21	0.00	0	800.00
R2048	On 05/11/2020	Bond Future	11.00	Call	3,442.07000		3.44207		3,027.97000	3.02797	3,442.070	19.88	0.44	0.00	0	800.00
R2048	On 04/02/2021	Bond Future			11.51920		81.02603		11.68214	79.96810		19.48	0.00	0.00	0	0.00
R2048	On 06/05/2021	Bond Future			11.70394		77.64026		11.88293	76.51173		20.60	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 07/05/2020	Bond Future			3.95000		103.18128		3.95000	103.18128		0.22	0.00	0.00	0	0.00
R208	On 06/08/2020	Bond Future			3.62553		104.40597		3.57835	104.43587		0.46	0.00	0.00	0	28,952.00
R208	On 05/11/2020	Bond Future			2.58914		102.35130		2.56510	102.36071		0.22	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 07/05/2020	Bond Future			10.75000		66.77503		10.75000	66.77503		12.61	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			10.74509		68.58326		10.87941	67.84133		21.71	0.00	0.00	0	64,100.00
R209	On 05/11/2020	Bond Future			10.90747		66.32081		11.04922	65.55553		21.63	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			11.07565		67.20114		11.23028	66.38571		20.35	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.25740		64.91489		11.42719	64.04158		21.39	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			184.19731		184.19731		184.19731	184.19731			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			186.18665		186.18665		186.40396	186.40396			0.00	0.00	0	1,929.00
R210	On 05/11/2020	Bond Future			185.91039		185.91039		186.09412	186.09412			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			188.41738		188.41738		188.49399	188.49399			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			188.11916		188.11916		188.06396	188.06396			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
R210		On 31/03/2028	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R212		On 07/05/2020	Bond Future		166.06139	166.06139	166.06139	166.06139			0.00	0.00	0	0.00
R212		On 06/08/2020	Bond Future		165.49152	165.49152	165.68068	165.68068			0.00	0.00	0	6,744.00
R212		On 05/11/2020	Bond Future		167.65483	167.65483	167.81318	167.81318			0.00	0.00	0	0.00
R212		On 04/02/2021	Bond Future		167.59393	167.59393	167.65617	167.65617			0.00	0.00	0	0.00
R212		On 06/05/2021	Bond Future		169.76805	169.76805	169.71189	169.71189			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 07/05/2020	Bond Future		9.87000	82.57449	9.87000	82.57449		9.65	0.00	0.00	0	0.00
R213		On 06/08/2020	Bond Future		9.89252	84.44949	10.03386	83.65851		16.34	0.00	0.00	0	14,286.00
R213		On 05/11/2020	Bond Future		10.05977	82.00003	10.20997	81.18120		16.23	0.00	0.00	0	0.00
R213		On 04/02/2021	Bond Future		10.23829	83.08760	10.40401	82.20910		15.23	0.00	0.00	0	0.00
R213		On 06/05/2021	Bond Future		10.42758	80.61164	10.61158	79.66347		15.94	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 07/05/2020	Bond Future		10.99000	64.83755	10.99000	64.83755		13.44	0.00	0.00	0	0.00
R214		On 06/08/2020	Bond Future		10.98445	66.61698	11.12491	65.82815		23.02	0.00	0.00	0	22,161.00
R214		On 05/11/2020	Bond Future		11.14379	64.19123	11.29201	63.37815		23.00	0.00	0.00	0	0.00
R214		On 04/02/2021	Bond Future		11.31226	65.04294	11.47346	64.18067		21.60	0.00	0.00	0	0.00
R214		On 06/05/2021	Bond Future		11.48688	62.58960	11.66311	61.67057		22.77	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>1,076,888,273.64</b>	<b>10,112</b>	<b>1 256 819.00</b>
<b>Grand Total:</b>												<b>1,076,888,273.64</b>	<b>10,112</b>	<b>1 256 819.00</b>