



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: 21/05/2020

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
Derivatives													
5Y STND	On 21/12/2021	Interest Rate Swap	91.15000	91.15000	90.96000	90.96000				0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	740.45100	740.45100	741.45000	741.45000				0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	749.63500	749.63500	750.65100	750.65100				0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	759.06800	759.06800	760.09900	760.09900				0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	768.61500	768.61500	769.65900	769.65900				0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	823.00300	823.00300	814.22100	814.22100				0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	833.21100	833.21100	824.32500	824.32500				0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	843.69600	843.69600	834.70000	834.70000				0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	854.30700	854.30700	845.19800	845.19800				0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	719.59100	719.59100	709.65100	709.65100				0.00	0.00	0	211.0
ALBI	On 05/11/2020	Index Future	728.51600	728.51600	718.45800	718.45800				0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	737.68400	737.68400	727.50000	727.50000				0.00	0.00	0	0.0

an
est

00

00

00

00

00

00

00

00

00

00

00

00

:18

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		746.96200	746.96200		736.65000	736.65000			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		11.55668	76.00196		11.90120	74.20003			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future		11.77968	73.15767		12.13842	71.33411			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future		12.01829	74.07912		12.39258	72.23273			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		12.26353	71.23172		12.65404	69.36212			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		12.10289	75.05643		12.40134	73.35207			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future		12.32398	71.71914		12.63577	69.99430			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future		12.55288	72.62293		12.87877	70.87650			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		12.79718	69.27731		13.13857	67.50895			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		711.57000	711.57000		702.05700	702.05700			0.00	0.00	0	1,043.0
GOVI	On 05/11/2020	GOVI		720.39600	720.39600		710.76900	710.76900			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI		729.46200	729.46200		719.71500	719.71500			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI		738.63600	738.63600		728.76700	728.76700			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future		137.76901	137.76901		137.54667	137.54667			0.00	0.00	0	5,493.0
I2025	On 05/11/2020	Bond Future		139.49464	139.49464		139.27030	139.27030			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		139.76024	139.76024		139.53331	139.53331			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		141.55063	141.55063		141.32082	141.32082			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		99.28129	99.28129		99.09463	99.09463			0.00	0.00	0	4,982.0
I2029	On 05/11/2020	Bond Future		99.38767	99.38767		99.19930	99.19930			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future		100.66236	100.66236		100.47176	100.47176			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future		100.80064	100.80064		100.60761	100.60761			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	96.06152	96.06152	96.03239	96.03239			0.00	0.00	0	11,474.0
I2033	On	05/11/2020			Bond Future	96.05216	96.05216	96.02317	96.02317			0.00	0.00	0	0.0
I2033	On	04/02/2021			Bond Future	97.28393	97.28393	97.25487	97.25487			0.00	0.00	0	0.0
I2033	On	06/05/2021			Bond Future	97.30091	97.30091	97.27151	97.27151			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	106.01017	106.01017	105.83126	105.83126			0.00	0.00	0	10,496.0
I2038	On	05/11/2020			Bond Future	107.33823	107.33823	107.15762	107.15762			0.00	0.00	0	0.0
I2038	On	04/02/2021			Bond Future	107.00117	107.00117	106.81834	106.81834			0.00	0.00	0	0.0
I2038	On	06/05/2021			Bond Future	108.37197	108.37197	108.18691	108.18691			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	95.22780	95.22780	95.68376	95.68376			0.00	0.00	0	15,257.0
I2046	On	05/11/2020			Bond Future	94.63391	94.63391	95.09622	95.09622			0.00	0.00	0	0.0
I2046	On	04/02/2021			Bond Future	95.84775	95.84775	96.31614	96.31614			0.00	0.00	0	0.0
I2046	On	06/05/2021			Bond Future	95.26679	95.26679	95.74116	95.74116			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	96.64322	96.64322	95.80567	95.80567			0.00	0.00	0	15,749.0
I2050	On	05/11/2020			Bond Future	97.85371	97.85371	97.00619	97.00619			0.00	0.00	0	0.0
I2050	On	04/02/2021			Bond Future	97.19841	97.19841	96.34018	96.34018			0.00	0.00	0	0.0
I2050	On	06/05/2021			Bond Future	98.44346	98.44346	97.57444	97.57444			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	253.53200	253.53200	253.30400	253.30400			0.00	0.00	0	1,106.0
IGOV	On	05/11/2020			Index Future	256.73800	256.73800	256.50900	256.50900			0.00	0.00	0	47.0
IGOV	On	04/02/2021			Index Future	260.03000	260.03000	259.79800	259.79800			0.00	0.00	0	0.0
IGOV	On	06/05/2021			Index Future	263.36100	263.36100	263.12600	263.12600			0.00	0.00	0	0.0
R186	On	06/08/2020			Bond Future	7.36045	117.18822	7.33065	117.35201		9.81	0.00	239,415,533.46	2,043	77,036.0
R186	On	06/08/2020	8.00	Call	4,297.20000	4.29720	4,431.35000	4.43135	4,297.200	10.16	0.75	0.00	0	900.0	
R186	On	06/08/2020	9.00	Call	8,718.99000	8.71899	8,877.78000	8.87778	8,718.990	10.65	0.94	0.00	0	900.0	
R186	On	05/11/2020			Bond Future	7.48559	118.62807	7.45401	118.79461		9.30	0.00	0.00	0	0.0
R186	On	05/11/2020	7.00	Call	1,810.94000	1.81094	1,882.08000	1.88208	1,810.940	9.02	0.37	0.00	0	1,200.0	
R186	On	05/11/2020	7.84	Call	3,990.82000	3.99082	4,101.66000	4.10166	3,990.820	9.34	0.61	0.00	0	3,500.0	
R186	On	05/11/2020	8.00	Call	4,512.71000	4.51271	4,630.09000	4.63009	4,512.710	9.42	0.65	0.00	0	1,200.0	
R186	On	05/11/2020	8.34	Call	5,731.67000	5.73167	5,861.15000	5.86115	5,731.670	9.67	0.73	0.00	0	3,500.0	
R186	On	05/11/2020	9.26	Put	486.18000	0.48618	471.35000	0.47135	486.180	10.02	0.12	0.00	0	3,500.0	
R186	On	04/02/2021			Bond Future	7.62051	114.83580	7.58707	115.00464		9.04	0.00	0.00	0	0.0
R186	On	06/05/2021			Bond Future	7.76984	116.28063	7.73438	116.45166		8.94	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

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
R186/R208	On	21/12/2026			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On	06/08/2020			306.95798	306.95798		307.37329	307.37329			0.00	0.00	0	2,549.00
R197	On	05/11/2020			310.80193	310.80193		311.22436	311.22436			0.00	0.00	0	0.00
R197	On	04/02/2021			306.84680	306.84680		307.27516	307.27516			0.00	0.00	0	0.00
R197	On	06/05/2021			310.77788	310.77788		311.21184	311.21184			0.00	0.00	0	0.00
R197	On	07/12/2023			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On	06/08/2020			213.21554	213.21554		213.14910	213.14910			0.00	0.00	0	7,635.00
R202	On	05/11/2020			215.88538	215.88538		215.81960	215.81960			0.00	0.00	0	0.00
R202	On	04/02/2021			214.43595	214.43595		214.36969	214.36969			0.00	0.00	0	0.00
R202	On	06/05/2021			217.18312	217.18312		217.11608	217.11608			0.00	0.00	0	0.00
R202	On	07/12/2033			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On	06/08/2020			5.02564	109.92059		4.85122	110.35111		3.18	0.00	69,689,654.06	634	26,995.00
R2023	On	05/11/2020			5.02878	107.35926		4.83366	107.79573		2.95	0.00	0.00	0	0.00
R2023	On	04/02/2021			5.02730	108.71101		4.80598	109.15321		2.47	0.00	0.00	0	0.00
R2023	On	06/05/2021			5.01626	106.16525		4.76238	106.61304		2.29	0.00	0.00	0	0.00
R2023	On	28/02/2023			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On	06/08/2020			9.00456	93.94527		9.12568	93.21976		15.91	0.00	83,893,126.11	893	110,879.00
R2030	On	06/08/2020	8.36	Call	1,140.94000	1.14094		958.95000	0.95895	1,140.940	15.22	0.29	0.00	0	800.00
R2030	On	06/08/2020	8.50	Call	1,396.84000	1.39684		1,183.55000	1.18355	1,396.840	15.24	0.33	0.00	0	323.00
R2030	On	06/08/2020	8.86	Call	2,275.24000	2.27524		1,972.07000	1.97207	2,275.240	15.56	0.46	0.00	0	800.00
R2030	On	06/08/2020	9.05	Call	2,844.04000	2.84404		2,492.06000	2.49206	2,844.040	15.74	0.53	0.00	0	450.00
R2030	On	06/08/2020	9.20	Call	3,337.29000	3.33729		2,947.37000	2.94737	3,337.290	15.87	0.58	0.00	0	323.00
R2030	On	06/08/2020	9.42	Put	1,675.06000	1.67506		1,957.35000	1.95735	1,675.060	16.07	0.35	0.00	0	800.00
R2030	On	06/08/2020	9.75	Call	5,477.48000	5.47748		4,963.77000	4.96377	5,477.480	16.52	0.75	0.00	0	450.00
R2030	On	06/08/2020	10.00	Call	6,582.59000	6.58259		6,024.70000	6.02470	6,582.590	16.93	0.80	0.00	0	470.00
R2030	On	06/08/2020	10.21	Call	7,545.74000	7.54574		6,956.59000	6.95659	7,545.740	17.27	0.84	0.00	0	650.00
R2030	On	06/08/2020	10.40	Put	483.95000	0.48395		593.76000	0.59376	483.950	17.34	0.13	0.00	0	5,000.00
R2030	On	06/08/2020	10.70	Call	9,813.88000	9.81388		9,163.15000	9.16315	9,813.880	17.34	0.92	0.00	0	470.00
R2030	On	06/08/2020	10.87	Put	219.58000	0.21958		278.61000	0.27861	219.580	17.34	0.07	0.00	0	650.00
R2030	On	06/08/2020	11.47	Put	69.78000	0.06978		92.73000	0.09273	69.780	17.34	0.02	0.00	0	650.00
R2030	On	05/11/2020			9.15572	95.10050		9.28174	94.36660		15.28	0.00	0.00	0	0.00
R2030	On	05/11/2020	8.10	Call	1,478.77000	1.47877		1,298.85000	1.29885	1,478.770	14.60	0.27	0.00	0	3,000.00
R2030	On	05/11/2020	8.34	Call	1,876.82000	1.87682		1,660.11000	1.66011	1,876.820	14.60	0.32	0.00	0	1,000.00
R2030	On	05/11/2020	8.36	Call	1,913.06000	1.91306		1,693.14000	1.69314	1,913.060	14.60	0.33	0.00	0	14,160.00
R2030	On	05/11/2020	8.53	Call	2,244.59000	2.24459		1,996.51000	1.99651	2,244.590	14.62	0.37	0.00	0	15,758.00
R2030	On	05/11/2020	8.73	Call	2,701.85000	2.70185		2,418.71000	2.41871	2,701.850	14.72	0.42	0.00	0	3,000.00
R2030	On	05/11/2020	8.85	Call	3,007.20000	3.00720		2,702.55000	2.70255	3,007.200	14.81	0.45	0.00	0	3,000.00
R2030	On	05/11/2020	8.86	Call	3,033.41000	3.03341		2,726.97000	2.72697	3,033.410	14.81	0.45	0.00	0	14,160.00

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
R2030	On 05/11/2020	Bond Future	9.03	Call	3,500.95000	3.50095	3,163.97000	3.16397	3,500.950	14.94	0.49	0.00	0	15,758.0		
R2030	On 05/11/2020	Bond Future	9.04	Call	3,529.39000	3.52939	3,190.62000	3.19062	3,529.390	14.95	0.49	0.00	0	1,000.0		
R2030	On 05/11/2020	Bond Future	9.23	Call	4,095.45000	4.09545	3,722.97000	3.72297	4,095.450	15.10	0.54	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	9.61	Put	2,732.37000	2.73237	3,029.18000	3.02918	2,732.370	15.37	0.37	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	9.86	Put	2,248.73000	2.24873	2,506.51000	2.50651	2,248.730	15.61	0.32	0.00	0	14,160.0		
R2030	On 05/11/2020	Bond Future	10.06	Put	1,930.21000	1.93021	2,159.57000	2.15957	1,930.210	15.86	0.29	0.00	0	1,000.0		
R2030	On 05/11/2020	Bond Future	10.37	Put	1,529.82000	1.52982	1,720.31000	1.72031	1,529.820	16.31	0.24	0.00	0	15,758.0		
R2030	On 05/11/2020	Bond Future	10.47	Put	1,419.79000	1.41979	1,599.01000	1.59901	1,419.790	16.46	0.22	0.00	0	3,000.0		
R2030	On 04/02/2021	Bond Future			9.31853	92.29288	9.44998	91.55001		14.97	0.00	0.00	0	0.0		
R2030	On 04/02/2021	Bond Future	8.36	Call	2,286.86000	2.28686	2,056.43000	2.05643	2,286.860	14.31	0.33	0.00	0	800.0		
R2030	On 04/02/2021	Bond Future	8.37	Call	2,304.69000	2.30469	2,072.90000	2.07290	2,304.690	14.31	0.33	0.00	0	1,000.0		
R2030	On 04/02/2021	Bond Future	8.86	Call	3,316.51000	3.31651	3,014.22000	3.01422	3,316.510	14.38	0.43	0.00	0	800.0		
R2030	On 04/02/2021	Bond Future	9.12	Call	3,990.64000	3.99064	3,648.98000	3.64898	3,990.640	14.55	0.48	0.00	0	1,000.0		
R2030	On 04/02/2021	Bond Future	10.20	Put	2,617.29000	2.61729	2,868.35000	2.86835	2,617.290	15.38	0.32	0.00	0	1,800.0		
R2030	On 06/05/2021	Bond Future			9.49448	93.45426	9.63174	92.70206		14.97	0.00	0.00	0	0.0		
R2030	On 06/05/2021	Bond Future	9.15	Call	4,401.04000	4.40104	4,063.04000	4.06304	4,401.040	14.40	0.47	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	10.04	Put	4,039.92000	4.03992	4,345.32000	4.34532	4,039.920	15.00	0.39	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	10.74	Put	2,842.40000	2.84240	3,075.40000	3.07540	2,842.400	15.65	0.29	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			9.80242	92.36584	10.02683	90.95747		18.26	0.00	274,234,178.96	2,969	97,816.0		
R2032	On 06/08/2020	Bond Future	8.79	Call	781.42000	0.78142	548.75000	0.54875	781.420	17.31	0.20	0.00	0	800.0		
R2032	On 06/08/2020	Bond Future	9.29	Call	1,608.09000	1.60809	1,189.91000	1.18991	1,608.090	17.32	0.34	0.00	0	800.0		
R2032	On 06/08/2020	Bond Future	9.91	Put	2,689.33000	2.68933	3,391.68000	3.39168	2,689.330	17.90	0.45	0.00	0	800.0		
R2032	On 05/11/2020	Bond Future			9.97073	89.35282	10.20398	87.92772		18.50	0.00	0.00	0	0.0		
R2032	On 05/11/2020	Bond Future	8.94	Call	1,846.83000	1.84683	1,471.73000	1.47173	1,846.830	17.59	0.29	0.00	0	1,000.0		
R2032	On 05/11/2020	Bond Future	9.11	Call	2,156.82000	2.15682	1,733.39000	1.73339	2,156.820	17.59	0.33	0.00	0	3,000.0		
R2032	On 05/11/2020	Bond Future	9.44	Call	2,855.37000	2.85537	2,331.60000	2.33160	2,855.370	17.59	0.40	0.00	0	1,000.0		
R2032	On 05/11/2020	Bond Future	9.61	Call	3,285.92000	3.28592	2,707.11000	2.70711	3,285.920	17.67	0.44	0.00	0	3,000.0		
R2032	On 05/11/2020	Bond Future	10.99	Put	2,087.18000	2.08718	2,519.55000	2.51955	2,087.180	19.11	0.27	0.00	0	3,000.0		
R2032	On 05/11/2020	Bond Future	11.08	Put	1,960.65000	1.96065	2,371.92000	2.37192	1,960.650	19.26	0.26	0.00	0	1,000.0		
R2032	On 04/02/2021	Bond Future			10.14803	90.47830	10.39080	89.03541		17.31	0.00	0.00	0	0.0		
R2032	On 04/02/2021	Bond Future	8.79	Call	2,005.34000	2.00534	1,640.25000	1.64025	2,005.340	16.50	0.28	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	9.29	Call	2,913.14000	2.91314	2,426.06000	2.42606	2,913.140	16.50	0.36	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	10.82	Put	3,439.03000	3.43903	3,988.76000	3.98876	3,439.030	17.37	0.35	0.00	0	800.0		
R2032	On 06/05/2021	Bond Future			10.33469	87.46832	10.58758	86.00732		18.18	0.00	0.00	0	0.0		
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			10.38548	92.76024	10.73915	90.40077		20.09	0.00	343,491,168.72	3,703	107,162.0		
R2035	On 06/08/2020	Bond Future	8.75	Call	289.39000	0.28939	146.78000	0.14678	289.390	18.80	0.08	0.00	0	3,000.0		
R2035	On 06/08/2020	Bond Future	9.00	Call	464.26000	0.46426	246.74000	0.24674	464.260	18.80	0.12	0.00	0	24,761.0		
R2035	On 06/08/2020	Bond Future	9.09	Call	544.72000	0.54472	294.30000	0.29430	544.720	18.80	0.14	0.00	0	500.0		
R2035	On 06/08/2020	Bond Future	9.67	Call	1,350.16000	1.35016	807.06000	0.80706	1,350.160	18.80	0.28	0.00	0	500.0		

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
R2035	On	06/08/2020	Bond Future	10.45	Put	3,053.64000	3.05364	4,297.93000	4.29793	3,053.640	19.28	0.46	0.00	0	500.0	
R2035	On	05/11/2020	Bond Future			10.55973	89.42047	10.92712	87.03258		20.58	0.00	0.00	0	0.0	
R2035	On	04/02/2021	Bond Future			10.74640	90.54661	11.12887	88.12880		19.15	0.00	0.00	0	0.0	
R2035	On	04/02/2021	Bond Future	10.14	Put	7,901.65000	7.90165	9,402.08000	9.40208	7,901.650	18.18	0.58	0.00	0	650.0	
R2035	On	04/02/2021	Bond Future	11.14	Put	4,485.45000	4.48545	5,542.15000	5.54215	4,485.450	18.82	0.40	0.00	0	650.0	
R2035	On	06/05/2021	Bond Future			10.93472	87.20434	11.33261	84.75624		20.21	0.00	0.00	0	0.0	
R2035	On	06/05/2021	Bond Future	10.24	Call	4,708.87000	4.70887	3,733.65000	3.73365	4,708.870	19.30	0.43	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	11.32	Put	5,532.24000	5.53224	6,604.27000	6.60427	5,532.240	19.83	0.41	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	12.02	Put	3,963.37000	3.96337	4,805.16000	4.80516	3,963.370	20.46	0.31	0.00	0	793.0	
R2035	On	28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On	06/08/2020	Bond Future			10.70100	83.39772	11.05494	81.08799		22.83	0.00	257,615,557.08	3,089	88,925.0	
R2037	On	05/11/2020	Bond Future			10.87259	84.42346	11.23992	82.08599		22.12	0.00	0.00	0	0.0	
R2037	On	04/02/2021	Bond Future			11.05591	81.23128	11.43802	78.86451		21.78	0.00	0.00	0	0.0	
R2037	On	04/02/2021	Bond Future	9.65	Call	2,339.56000	2.33956	1,731.83000	1.73183	2,339.560	20.72	0.29	0.00	0	72.0	
R2037	On	04/02/2021	Bond Future	10.35	Put	8,438.55000	8.43855	9,925.76000	9.92576	8,438.550	20.72	0.59	0.00	0	72.0	
R2037	On	04/02/2021	Bond Future	10.48	Call	4,086.25000	4.08625	3,152.97000	3.15297	4,086.250	20.72	0.43	0.00	0	240.0	
R2037	On	04/02/2021	Bond Future	10.85	Put	6,407.90000	6.40790	7,684.74000	7.68474	6,407.900	20.82	0.50	0.00	0	72.0	
R2037	On	04/02/2021	Bond Future	11.90	Put	3,599.45000	3.59945	4,458.67000	4.45867	3,599.450	21.94	0.33	0.00	0	240.0	
R2037	On	04/02/2021	Bond Future	11.97	Call	8,950.04000	8.95004	7,418.03000	7.41803	8,950.040	22.02	0.68	0.00	0	300.0	
R2037	On	04/02/2021	Bond Future	13.73	Put	1,201.47000	1.20147	1,570.75000	1.57075	1,201.470	23.40	0.14	0.00	0	300.0	
R2037	On	06/05/2021	Bond Future			11.24907	82.25355	11.64666	79.85702		21.79	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			11.02531	84.19028	11.32268	82.17612		23.42	0.00	511,792,712.12	6,079	51,472.0	
R2040	On	06/08/2020	Bond Future	9.57	Call	469.83000	0.46983	282.93000	0.28293	469.830	21.86	0.12	0.00	0	800.0	
R2040	On	06/08/2020	Bond Future	10.07	Call	1,057.20000	1.05720	681.97000	0.68197	1,057.200	21.86	0.23	0.00	0	800.0	
R2040	On	06/08/2020	Bond Future	10.79	Put	4,332.78000	4.33278	5,565.32000	5.56532	4,332.780	22.12	0.56	0.00	0	800.0	
R2040	On	06/08/2020	Bond Future	10.85	Put	4,102.03000	4.10203	5,295.51000	5.29551	4,102.030	22.24	0.54	0.00	0	12,538.0	
R2040	On	06/08/2020	Bond Future	11.26	Put	2,781.82000	2.78182	3,715.54000	3.71554	2,781.820	23.06	0.41	0.00	0	517.0	
R2040	On	05/11/2020	Bond Future			11.20198	85.22591	11.51091	83.18751		22.80	0.00	0.00	0	0.0	
R2040	On	05/11/2020	Bond Future	9.50	Call	1,184.92000	1.18492	856.44000	0.85644	1,184.920	21.48	0.19	0.00	0	2,000.0	
R2040	On	05/11/2020	Bond Future	9.73	Call	1,503.35000	1.50335	1,103.10000	1.10310	1,503.350	21.48	0.22	0.00	0	2,000.0	
R2040	On	05/11/2020	Bond Future	10.00	Call	1,949.43000	1.94943	1,455.07000	1.45507	1,949.430	21.48	0.27	0.00	0	2,230.0	
R2040	On	05/11/2020	Bond Future	10.23	Call	2,394.34000	2.39434	1,812.39000	1.81239	2,394.340	21.48	0.32	0.00	0	2,000.0	
R2040	On	05/11/2020	Bond Future	11.00	Call	4,405.29000	4.40529	3,494.42000	3.49442	4,405.290	21.80	0.49	0.00	0	2,230.0	
R2040	On	05/11/2020	Bond Future	11.50	Put	4,203.28000	4.20328	5,115.81000	5.11581	4,203.280	22.51	0.41	0.00	0	2,000.0	
R2040	On	05/11/2020	Bond Future	11.70	Put	3,679.41000	3.67941	4,512.05000	4.51205	3,679.410	22.74	0.37	0.00	0	2,000.0	
R2040	On	04/02/2021	Bond Future			11.39085	81.79353	11.71256	79.72966		22.39	0.00	0.00	0	0.0	
R2040	On	04/02/2021	Bond Future	9.49	Call	1,613.75000	1.61375	1,225.50000	1.22550	1,613.750	21.25	0.21	0.00	0	500.0	
R2040	On	04/02/2021	Bond Future	9.57	Call	1,726.63000	1.72663	1,316.21000	1.31621	1,726.630	21.25	0.22	0.00	0	800.0	
R2040	On	04/02/2021	Bond Future	10.07	Call	2,558.19000	2.55819	1,995.22000	1.99522	2,558.190	21.25	0.30	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
R2040	On	04/02/2021	Bond Future	10.24	Call	2,892.08000	2.89208	2,272.46000	2.27246	2,892.080	21.25	0.33	0.00	0	500.0	
R2040	On	04/02/2021	Bond Future	11.57	Put	5,412.16000	5.41216	6,372.66000	6.37266	5,412.160	21.92	0.43	0.00	0	500.0	
R2040	On	04/02/2021	Bond Future	11.74	Put	4,935.83000	4.93583	5,837.01000	5.83701	4,935.830	22.12	0.40	0.00	0	800.0	
R2040	On	06/05/2021	Bond Future			11.58932	82.82285	11.92444	80.73307		22.40	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			11.07977	80.92485	11.37198	78.94156		24.46	0.00	9,710,982.00	120	79,247.0	
R2044	On	06/08/2020	Bond Future	9.01	Call	132.90000	0.13290	73.79000	0.07379	132.900	22.85	0.04	0.00	0	140.0	
R2044	On	06/08/2020	Bond Future	9.36	Call	281.21000	0.28121	164.50000	0.16450	281.210	22.85	0.08	0.00	0	602.0	
R2044	On	06/08/2020	Bond Future	9.66	Call	496.35000	0.49635	303.13000	0.30313	496.350	22.85	0.12	0.00	0	140.0	
R2044	On	06/08/2020	Bond Future	9.98	Call	848.98000	0.84898	541.78000	0.54178	848.980	22.85	0.19	0.00	0	602.0	
R2044	On	06/08/2020	Bond Future	10.93	Put	3,978.34000	3.97834	5,136.86000	5.13686	3,978.340	22.98	0.53	0.00	0	140.0	
R2044	On	06/08/2020	Bond Future	11.09	Put	3,404.82000	3.40482	4,460.73000	4.46073	3,404.820	23.22	0.48	0.00	0	602.0	
R2044	On	05/11/2020	Bond Future			11.25039	81.92037	11.55404	79.91321		23.78	0.00	0.00	0	0.0	
R2044	On	05/11/2020	Bond Future	8.87	Call	516.54000	0.51654	357.80000	0.35780	516.540	22.42	0.09	0.00	0	1,815.0	
R2044	On	05/11/2020	Bond Future	9.29	Call	874.96000	0.87496	624.38000	0.62438	874.960	22.42	0.15	0.00	0	568.0	
R2044	On	05/11/2020	Bond Future	9.34	Call	927.68000	0.92768	664.28000	0.66428	927.680	22.42	0.15	0.00	0	525.0	
R2044	On	05/11/2020	Bond Future	9.72	Call	1,407.88000	1.40788	1,034.02000	1.03402	1,407.880	22.42	0.21	0.00	0	1,815.0	
R2044	On	05/11/2020	Bond Future	9.97	Call	1,806.56000	1.80656	1,348.11000	1.34811	1,806.560	22.42	0.26	0.00	0	568.0	
R2044	On	05/11/2020	Bond Future	10.02	Call	1,894.65000	1.89465	1,418.25000	1.41825	1,894.650	22.42	0.27	0.00	0	1,815.0	
R2044	On	05/11/2020	Bond Future	10.04	Call	1,930.68000	1.93068	1,447.01000	1.44701	1,930.680	22.42	0.27	0.00	0	525.0	
R2044	On	05/11/2020	Bond Future	11.06	Put	5,778.12000	5.77812	6,879.30000	6.87930	5,778.120	22.84	0.51	0.00	0	525.0	
R2044	On	05/11/2020	Bond Future	11.17	Put	5,391.22000	5.39122	6,444.37000	6.44437	5,391.220	23.01	0.49	0.00	0	1,815.0	
R2044	On	05/11/2020	Bond Future	11.38	Put	4,715.26000	4.71526	5,679.21000	5.67921	4,715.260	23.32	0.44	0.00	0	568.0	
R2044	On	05/11/2020	Bond Future	11.43	Put	4,565.95000	4.56595	5,509.23000	5.50923	4,565.950	23.39	0.43	0.00	0	1,815.0	
R2044	On	04/02/2021	Bond Future			11.43262	78.57147	11.74893	76.53925		23.37	0.00	0.00	0	0.0	
R2044	On	04/02/2021	Bond Future	9.66	Call	1,782.35000	1.78235	1,366.70000	1.36670	1,782.350	22.18	0.23	0.00	0	405.0	
R2044	On	04/02/2021	Bond Future	10.29	Put	11,074.59000	11.07459	12,492.89000	12.49289	11,074.590	22.18	0.67	0.00	0	405.0	
R2044	On	04/02/2021	Bond Future	10.84	Put	8,248.74000	8.24874	9,472.95000	9.47295	8,248.740	22.18	0.57	0.00	0	405.0	
R2044	On	06/05/2021	Bond Future			11.62378	79.56030	11.95340	77.50252		23.35	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			11.04085	84.24012	11.34321	82.14692		23.55	0.00	216,918,309.00	2,575	83,238.0	
R2048	On	06/08/2020	Bond Future	9.00	Call	118.98000	0.11898	63.17000	0.06317	118.980	21.89	0.04	0.00	0	3,000.0	
R2048	On	06/08/2020	Bond Future	9.25	Call	212.34000	0.21234	117.58000	0.11758	212.340	21.89	0.06	0.00	0	20,640.0	
R2048	On	06/08/2020	Bond Future	10.35	Call	1,487.65000	1.48765	974.02000	0.97402	1,487.650	21.89	0.29	0.00	0	640.0	
R2048	On	06/08/2020	Bond Future	10.85	Call	2,775.15000	2.77515	1,941.70000	1.94170	2,775.150	21.97	0.46	0.00	0	640.0	
R2048	On	06/08/2020	Bond Future	11.10	Call	3,647.91000	3.64791	2,641.56000	2.64156	3,647.910	22.32	0.54	0.00	0	470.0	
R2048	On	06/08/2020	Bond Future	11.80	Call	6,637.39000	6.63739	5,203.81000	5.20381	6,637.390	23.63	0.73	0.00	0	470.0	
R2048	On	06/08/2020	Bond Future	12.25	Call	8,787.69000	8.78769	7,152.24000	7.15224	8,787.690	24.55	0.82	0.00	0	814.0	
R2048	On	06/08/2020	Bond Future	12.75	Call	11,252.09000	11.25209	9,462.82000	9.46282	11,252.090	25.87	0.88	0.00	0	814.0	
R2048	On	05/11/2020	Bond Future			11.21015	80.85884	11.52471	78.74041		24.26	0.00	0.00	0	0.0	
R2048	On	05/11/2020	Bond Future	10.00	Call	1,894.81000	1.89481	1,395.23000	1.39523	1,894.810	22.81	0.27	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
R2048	On 05/11/2020	Bond Future	11.00	Call	4,410.32000	4.41032	3,466.78000	3.46678	4,410.320	23.18	0.49	0.00	0	800.0
R2048	On 04/02/2021	Bond Future			11.39099	81.87717	11.71902	79.73226		22.46	0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			11.57243	78.48906	11.91428	76.31717		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			3.07128	104.75819	3.09348	104.74404		0.43	0.00	0.00	0	23,391.0
R208	On 05/11/2020	Bond Future			1.82473	102.65142	1.85950	102.63773		0.18	0.00	0.00	0	0.0
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R209	On 06/08/2020	Bond Future			10.43293	70.35556	10.77511	68.41638		24.82	0.00	0.00	0	63,775.0
R209	On 05/11/2020	Bond Future			10.59098	68.07769	10.94534	66.11507		24.85	0.00	0.00	0	0.0
R209	On 04/02/2021	Bond Future			10.75603	68.93516	11.12335	66.94799		23.33	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			10.92800	66.65979	11.30900	64.64764		24.46	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
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			185.42389	185.42389	185.36918	185.36918			0.00	0.00	0	1,929.0
R210	On 05/11/2020	Bond Future			185.03800	185.03800	184.98367	184.98367			0.00	0.00	0	0.0
R210	On 04/02/2021	Bond Future			187.41125	187.41125	187.35666	187.35666			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future			187.06997	187.06997	187.01467	187.01467			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			166.28375	166.28375	166.09183	166.09183			0.00	0.00	0	6,744.0
R212	On 05/11/2020	Bond Future			168.36670	168.36670	168.17340	168.17340			0.00	0.00	0	0.0
R212	On 04/02/2021	Bond Future			168.20491	168.20491	168.00943	168.00943			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			170.35975	170.35975	170.16183	170.16183			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			9.42099	87.16381	9.61408	86.03806		17.91	0.00	0.00	0	14,265.0
R213	On 05/11/2020	Bond Future			9.57813	84.70158	9.77867	83.56248		17.88	0.00	0.00	0	0.0
R213	On 04/02/2021	Bond Future			9.74708	85.76812	9.95581	84.61489		16.83	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			9.91890	83.31247	10.13610	82.14474		17.55	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

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
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	10.85393	67.36440		11.15009	65.68840		26.70	0.00	0.00	0	22,111.0
R214	On 05/11/2020	Bond Future	11.01507	64.91136		11.32210	63.21516		26.81	0.00	0.00	0	0.0
R214	On 04/02/2021	Bond Future	11.18659	65.72882		11.50553	64.01143		25.10	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	11.35846	63.27359		11.68955	61.53461		26.41	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 :											2,006,761,221.51	22,105	1 210 871.0
Grand Total:											2,006,761,221.51	22,105	1 210 871.0