



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/06/2020

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
5Y STND	On 21/12/2021	Interest Rate Swap	90.87000	90.87000		90.98000	90.98000			0.00	0.00	0	51.00
AL37	On 06/08/2020	Index Future	741.44600	741.44600		738.29300	738.29300			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	749.69900	749.69900		746.51500	746.51500			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	758.52500	758.52500		755.30600	755.30600			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	767.71500	767.71500		764.45900	764.45900			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	833.36800	833.36800		829.25300	829.25300			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	842.64400	842.64400		838.48800	838.48800			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	852.56400	852.56400		848.36300	848.36300			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	862.89300	862.89300		858.64300	858.64300			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	726.44000	726.44000		722.09800	722.09800			0.00	43,586,400.00	6	212.00
ALBI	On 05/11/2020	Index Future	734.52600	734.52600		730.13900	730.13900			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	743.17400	743.17400		738.73800	738.73800			0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	752.17800	752.17800		747.69000	747.69000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
E170	On 01/08/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future			11.38595		76.91928	11.48669	76.37603				0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future			11.61985		73.99204	11.72450	73.44418				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future			11.86327		74.86453	11.97226	74.31105				0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future			12.10831		71.99522	12.22185	71.43558				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future			11.88494		76.34580	11.99589	75.68460				0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future			12.11287		72.92896	12.22853	72.26185				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future			12.34278		73.78975	12.46345	73.11558				0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future			12.58328		70.42646	12.70946	69.74465				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			718.25100		718.25100	714.02100	714.02100				0.00	0.00	0	1,033.00
GOVI	On 05/11/2020	GOVI			726.24500		726.24500	721.97300	721.97300				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI			734.79500		734.79500	730.47500	730.47500				0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI			743.69800		743.69800	739.32700	739.32700				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future			138.28888		138.28888	138.24525	138.24525				0.00	0.00	0	4,976.00
I2025	On 05/11/2020	Bond Future			139.84676		139.84676	139.80505	139.80505				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future			140.00394		140.00394	139.96323	139.96323				0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future			141.73387		141.73387	141.69362	141.69362				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future			100.08061		100.08061	100.04601	100.04601				0.00	0.00	0	4,982.00
I2029	On 05/11/2020	Bond Future			100.07161		100.07161	100.03842	100.03842				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future			101.27426		101.27426	101.24171	101.24171				0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future			101.37457		101.37457	101.34223	101.34223				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future			96.85820		96.85820	96.82314	96.82314				0.00	0.00	0	12,178.00
I2033	On 05/11/2020	Bond Future			96.73800		96.73800	96.70410	96.70410				0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 04/02/2021	Bond Future			97.90048		97.90048		97.86730	97.86730			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future			97.88138		97.88138		97.84841	97.84841			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			107.68025		107.68025		107.34305	107.34305			0.00	0.00	0	10,496.00
I2038	On 05/11/2020	Bond Future			108.89354		108.89354		108.55432	108.55432			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			108.48854		108.48854		108.14650	108.14650			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future			109.82935		109.82935		109.48383	109.48383			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			97.86721		97.86721		97.49739	97.49739			0.00	0.00	0	15,507.00
I2046	On 05/11/2020	Bond Future			97.18427		97.18427		96.81186	96.81186			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			98.35241		98.35241		97.97663	97.97663			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future			97.75944		97.75944		97.37957	97.37957			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			98.56315		98.56315		98.15617	98.15617			0.00	0.00	0	16,249.00
I2050	On 05/11/2020	Bond Future			99.67339		99.67339		99.26359	99.26359			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			98.96164		98.96164		98.54806	98.54806			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future			100.18462		100.18462		99.76660	99.76660			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			255.98000		255.98000		255.70900	255.70900			0.00	0.00	0	1,132.00
IGOV	On 05/11/2020	Index Future			258.89200		258.89200		258.61900	258.61900			0.00	0.00	0	47.00
IGOV	On 04/02/2021	Index Future			262.00200		262.00200		261.72700	261.72700			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future			265.23800		265.23800		264.96000	264.96000			0.00	0.00	0	0.00
R186	On 06/08/2020	Bond Future			7.33111		117.34948		7.43032	116.80533		9.01	0.00	117,466,829.48	1,001	79,208.00
R186	On 06/08/2020	Bond Future	8.00	Call	4,158.67000		4.15867		3,785.78000	3.78578	4,158.670	9.39	0.79	0.00	0	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	8,793.09000		8.79309		8,292.50000	8.29250	8,793.090	9.88	0.97	0.00	0	900.00
R186	On 05/11/2020	Bond Future			7.48276		118.64298		7.58708	118.09494		8.61	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.00	Call	1,537.04000		1.53704		1,440.92000	1.44092	1,537.040	8.43	0.36	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.84	Call	3,724.54000		3.72454		3,452.05000	3.45205	3,724.540	8.80	0.62	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	4,267.64000		4.26764		3,952.09000	3.95209	4,267.640	8.91	0.66	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	5,524.65000		5.52465		5,135.42000	5.13542	5,524.650	9.20	0.75	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	328.99000		0.32899		456.02000	0.45602	328.990	9.34	0.09	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.63600		114.75770		7.74609	114.20457		8.06	0.00	0.00	0	0.00
R186	On 06/05/2021	Bond Future			7.79686		116.15052		7.91340	115.59154		7.98	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

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
R197	On 06/08/2020	Bond Future			307.34472		307.34472		307.46919	307.46919			0.00	0.00	0	2,549.00
R197	On 05/11/2020	Bond Future			310.80606		310.80606		310.93726	310.93726			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			306.60501		306.60501		306.74108	306.74108			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			310.39455		310.39455		310.53438	310.53438			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			214.50901		214.50901		214.09222	214.09222			0.00	0.00	0	7,794.00
R202	On 05/11/2020	Bond Future			216.92474		216.92474		216.50701	216.50701			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			215.31615		215.31615		214.89555	214.89555			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			217.97685		217.97685		217.55250	217.55250			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 06/08/2020	Bond Future			5.09329		109.75420		5.18835	109.52094		2.98	0.00	19,206,985.00	175	26,870.00
R2023	On 05/11/2020	Bond Future			5.16492		107.05607		5.27028	106.82219		2.96	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.22518		108.31766		5.34408	108.08222		2.50	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			5.26995		105.72030		5.40599	105.48273		2.37	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			8.76135		95.42454		8.85497	94.85154		14.12	0.00	83,210,198.88	872	106,878.00
R2030	On 06/08/2020	Bond Future	8.36	Call	1,186.85000		1.18685		1,037.16000	1.03716	1,186.850	13.74	0.34	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	1,515.67000		1.51567		1,325.95000	1.32595	1,515.670	13.90	0.40	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	2,576.15000		2.57615		2,303.26000	2.30326	2,576.150	14.23	0.55	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	3,265.22000		3.26522		2,938.87000	2.93887	3,265.220	14.46	0.63	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Put	1,221.99000		1.22199		1,425.38000	1.42538	1,221.990	14.68	0.31	74,270,276.01	2,500	2,500.00
R2030	On 06/08/2020	Bond Future	9.20	Call	3,868.31000		3.86831		3,498.70000	3.49870	3,868.310	14.68	0.69	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	885.31000		0.88531		1,039.91000	1.03991	885.310	15.04	0.24	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	6,363.60000		6.36360		5,896.58000	5.89658	6,363.600	15.56	0.84	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.95	Put	363.52000		0.36352		470.90000	0.47090	363.520	15.56	0.12	0.00	0	5,850.00
R2030	On 06/08/2020	Bond Future	10.00	Call	7,558.62000		7.55862		7,092.45000	7.09245	7,558.620	15.56	0.89	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.21	Call	8,595.43000		8.59543		8,100.53000	8.10053	8,595.430	15.56	0.93	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	10.70	Call	11,065.91000		11.06591		10,526.10000	10.52610	11,065.910	15.56	0.97	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.87	Put	44.25000		0.04425		67.91000	0.06791	44.250	15.56	0.02	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	11.47	Put	8.21000		0.00821		14.26000	0.01426	8.210	15.56	0.00	0.00	0	650.00
R2030	On 05/11/2020	Bond Future			8.92277		96.47726		9.01995	95.89972			13.67	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	1,404.99000		1.40499		1,312.36000	1.31236	1,404.990	13.02	0.29	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,880.47000		1.88047		1,732.07000	1.73207	1,880.470	13.18	0.35	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	1,924.70000		1.92470		1,772.50000	1.77250	1,924.700	13.20	0.36	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	2,325.77000		2.32577		2,140.12000	2.14012	2,325.770	13.33	0.41	0.00	0	15,758.00
R2030	On 05/11/2020	Bond Future	8.73	Call	2,853.13000		2.85313		2,636.14000	2.63614	2,853.130	13.49	0.46	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	3,196.30000		3.19630		2,962.17000	2.96217	3,196.300	13.57	0.50	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	3,225.87000		3.22587		2,990.39000	2.99039	3,225.870	13.58	0.50	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	3,750.12000		3.75012		3,489.20000	3.48920	3,750.120	13.69	0.55	0.00	0	15,758.00
R2030	On 05/11/2020	Bond Future	9.04	Call	3,782.45000		3.78245		3,519.68000	3.51968	3,782.450	13.70	0.55	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	4,421.56000		4.42156		4,123.04000	4.12304	4,421.560	13.85	0.60	0.00	0	3,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 05/11/2020	Bond Future	9.61	Put	1,873.46000		1.87346	2,070.92000	2.07092	1,873.460		14.31	0.31	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	1,506.10000		1.50610	1,666.85000	1.66685	1,506.100		14.65	0.26	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,247.86000		1.24786	1,403.47000	1.40347	1,247.860		14.85	0.22	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	878.10000		0.87810	1,045.47000	1.04547	878.100		14.85	0.17	0.00	0	15,758.00
R2030	On 05/11/2020	Bond Future	10.47	Put	780.02000		0.78002	934.81000	0.93481	780.020		14.85	0.15	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.08891		93.60946	9.19012	93.02616			12.85	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	2,054.71000		2.05471	2,003.51000	2.00351	2,054.710		12.26	0.34	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	2,075.38000		2.07538	2,021.55000	2.02155	2,075.380		12.26	0.35	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	3,255.30000		3.25530	3,111.24000	3.11124	3,255.300		12.60	0.47	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	3,999.14000		3.99914	3,823.08000	3.82308	3,999.140		12.77	0.53	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	10.20	Put	1,738.80000		1.73880	1,967.44000	1.96744	1,738.800		13.85	0.26	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			9.26211		94.74622	9.36764	94.15657			12.83	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	1,754.35000		1.75435	0.00000	0.00000	1,754.350		12.18	0.27	36,347,762.86	1,400	700.00
R2030	On 06/05/2021	Bond Future	9.15	Call	4,341.48000		4.34148	4,211.62000	4.21162	4,341.480		12.77	0.50	33,454,044.55	700	0.00
R2030	On 06/05/2021	Bond Future	9.22	Put	4,775.42000		4.77542	0.00000	0.00000	4,775.420		12.81	0.48	32,163,512.71	700	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	3,183.52000		3.18352	0.00000	0.00000	3,183.520		13.39	0.36	47,563,415.90	1,400	700.00
R2030	On 06/05/2021	Bond Future	10.04	Put	2,975.67000		2.97567	3,301.81000	3.30181	2,975.670		13.53	0.34	45,022,265.57	1,400	0.00
R2030	On 06/05/2021	Bond Future	10.74	Put	1,856.79000		1.85679	2,189.69000	2.18969	1,856.790		13.77	0.24	15,719,210.04	700	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.65496		93.30817	9.72301	92.87162			16.26	0.00	3,172,477.78	34	92,900.00
R2032	On 06/08/2020	Bond Future	8.79	Call	576.18000		0.57618	526.05000	0.52605	576.180		15.35	0.18	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.29	Call	1,459.46000		1.45946	1,342.68000	1.34268	1,459.460		15.67	0.36	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.91	Put	1,813.84000		1.81384	2,025.93000	2.02593	1,813.840		16.46	0.39	0.00	0	800.00
R2032	On 05/11/2020	Bond Future			9.83588		90.19132	9.90637	89.75166			16.53	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,534.86000		1.53486	1,452.22000	1.45222	1,534.860		15.54	0.28	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,868.19000		1.86819	1,767.78000	1.76778	1,868.190		15.65	0.33	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,668.80000		2.66880	2,529.53000	2.52953	2,668.800		15.99	0.42	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,146.18000		3.14618	2,987.14000	2.98714	3,146.180		16.16	0.46	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	1,512.47000		1.51247	1,651.73000	1.65173	1,512.470		17.95	0.23	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	1,384.40000		1.38440	1,515.80000	1.51580	1,384.400		17.97	0.22	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.01961		91.25493	10.09282	90.81104			14.97	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	1,528.80000		1.52880	1,498.16000	1.49816	1,528.800		14.14	0.25	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	2,482.65000		2.48265	2,360.77000	2.36077	2,482.650		14.39	0.36	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	2,660.28000		2.66028	2,803.52000	2.80352	2,660.280		15.93	0.32	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.20766		88.21511	10.28380	87.76645			15.67	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 06/08/2020	Bond Future			10.32418		93.17882	10.42330	92.50343			18.04	0.00	15,001,790.02	161	100,924.00
R2035	On 06/08/2020	Bond Future	8.75	Call	127.47000		0.12747	94.07000	0.09407	127.470		16.78	0.05	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	240.31000		0.24031	182.87000	0.18287	240.310		16.78	0.08	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	297.16000		0.29716	228.53000	0.22853	297.160		16.78	0.10	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	969.79000		0.96979	793.99000	0.79399	969.790		16.79	0.26	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	2,376.85000		2.37685	2,666.87000	2.66687	2,376.850		17.97	0.44	0.00	0	500.00

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
R2035	On 05/11/2020	Bond Future			10.51305		89.73088		10.61581	89.04967		18.47	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			10.70898		90.78862		10.81580	90.10039		16.79	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	7,048.87000		7.04887		7,441.78000	7.44178	7,048.870	16.20	0.60	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	3,787.28000		3.78728		4,036.37000	4.03637	3,787.280	17.21	0.39	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			10.90184		87.41135		11.01284	86.71542		17.65	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	3,923.52000		3.92352		3,623.46000	3.62346	3,923.520	17.01	0.42	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.32	Put	4,715.85000		4.71585		4,980.34000	4.98034	4,715.850	17.94	0.40	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.02	Put	3,320.41000		3.32041		3,518.57000	3.51857	3,320.410	18.88	0.30	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 06/08/2020	Bond Future			10.62256		83.92323		10.70135	83.39539		20.38	0.00	7,720,937.16	92	87,059.00
R2037	On 05/11/2020	Bond Future			10.80738		84.84932		10.88894	84.31721		19.84	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			10.99879		81.59439		11.08347	81.05697		18.95	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	1,681.10000		1.68110		1,538.13000	1.53813	1,681.100	17.84	0.25	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	7,443.18000		7.44318		7,759.80000	7.75980	7,443.180	18.25	0.61	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	3,493.25000		3.49325		3,257.19000	3.25719	3,493.250	18.41	0.42	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	5,543.21000		5.54321		5,800.76000	5.80076	5,543.210	18.81	0.50	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	2,957.49000		2.95749		3,115.73000	3.11573	2,957.490	20.31	0.31	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	8,694.98000		8.69498		8,310.46000	8.31046	8,694.980	20.44	0.70	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	695.48000		0.69548		744.97000	0.74497	695.480	20.50	0.10	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.19539		82.58573		11.28337	82.04238		18.94	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 06/08/2020	Bond Future			10.80687		85.72135		10.92175	84.91059		20.93	0.00	11,743,824.95	137	50,943.00
R2040	On 06/08/2020	Bond Future	9.57	Call	323.93000		0.32393		233.81000	0.23381	323.930	19.28	0.10	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	902.91000		0.90291		699.98000	0.69998	902.910	19.29	0.23	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	3,006.94000		3.00694		3,382.82000	3.38282	3,006.940	20.57	0.49	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	2,803.62000		2.80362		3,160.74000	3.16074	2,803.620	20.67	0.47	0.00	0	12,538.00
R2040	On 06/08/2020	Bond Future	11.26	Put	1,698.10000		1.69810		1,940.00000	1.94000	1,698.100	21.40	0.32	0.00	0	517.00
R2040	On 05/11/2020	Bond Future			10.99084		86.66736		11.10995	85.84928		20.42	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	929.90000		0.92990		752.39000	0.75239	929.900	18.86	0.17	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	1,239.60000		1.23960		1,019.86000	1.01986	1,239.600	18.86	0.22	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	1,691.08000		1.69108		1,416.72000	1.41672	1,691.080	18.86	0.27	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	10.23	Call	2,237.39000		2.23739		1,909.55000	1.90955	2,237.390	19.26	0.33	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	4,627.57000		4.62757		4,127.27000	4.12727	4,627.570	20.42	0.53	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	11.50	Put	3,167.69000		3.16769		3,394.74000	3.39474	3,167.690	21.19	0.36	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	2,750.53000		2.75053		2,950.03000	2.95003	2,750.530	21.60	0.32	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.18150		83.18353		11.30532	82.35684		19.61	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	1,241.60000		1.24160		1,036.11000	1.03611	1,241.600	18.38	0.19	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	1,348.40000		1.34840		1,130.11000	1.13011	1,348.400	18.38	0.21	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	2,168.68000		2.16868		1,863.47000	1.86347	2,168.680	18.38	0.30	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	2,510.85000		2.51085		2,174.14000	2.17414	2,510.850	18.38	0.33	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	4,176.71000		4.17671		4,429.42000	4.42942	4,176.710	19.99	0.39	0.00	0	500.00

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 04/02/2021	Bond Future	11.74	Put	3,768.49000	3.76849	3,997.67000	3.99767	3,768.490	20.25	0.36	0.00	0	800.00	
R2040	On 06/05/2021	Bond Future			11.37694	84.19436	11.50573	83.35820		19.58	0.00	0.00	0	0.00	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future			10.87720	82.35039	10.98674	81.57425		21.97	0.00	8,893,842.12	108	79,488.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	60.34000	0.06034	39.54000	0.03954	60.340	20.23	0.02	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	162.64000	0.16264	113.48000	0.11348	162.640	20.23	0.06	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	339.81000	0.33981	248.78000	0.24878	339.810	20.23	0.11	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	671.57000	0.67157	514.66000	0.51466	671.570	20.23	0.18	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,813.06000	2.81306	3,146.12000	3.14612	2,813.060	21.84	0.46	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	2,327.05000	2.32705	2,615.45000	2.61545	2,327.050	22.14	0.40	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			11.05503	83.25915	11.16863	82.47604		21.41	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	331.47000	0.33147	253.56000	0.25356	331.470	19.75	0.07	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	635.30000	0.63530	504.58000	0.50458	635.300	19.75	0.13	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	682.47000	0.68247	544.30000	0.54430	682.470	19.75	0.13	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	1,132.65000	1.13265	930.35000	0.93035	1,132.650	19.75	0.20	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	1,527.40000	1.52740	1,276.66000	1.27666	1,527.400	19.75	0.25	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	1,616.56000	1.61656	1,355.66000	1.35566	1,616.560	19.75	0.26	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	1,653.20000	1.65320	1,388.20000	1.38820	1,653.200	19.75	0.27	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	4,559.83000	4.55983	4,855.24000	4.85524	4,559.830	21.17	0.47	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	4,200.93000	4.20093	4,475.93000	4.47593	4,200.930	21.31	0.45	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	3,586.20000	3.58620	3,824.76000	3.82476	3,586.200	21.58	0.40	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	3,452.49000	3.45249	3,682.89000	3.68289	3,452.490	21.65	0.39	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			11.23918	79.86038	11.35732	79.06894		20.55	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	1,392.60000	1.39260	1,171.72000	1.17172	1,392.600	19.26	0.21	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	9,400.84000	9.40084	9,860.13000	9.86013	9,400.840	19.32	0.67	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	6,838.29000	6.83829	7,192.73000	7.19273	6,838.290	20.08	0.55	0.00	0	405.00	
R2044	On 06/05/2021	Bond Future			11.42768	80.83081	11.55059	80.03035		20.51	0.00	0.00	0	0.00	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.82955	85.76299	10.93863	84.97049		21.38	0.00	264,321,535.18	3,082	86,488.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	60.25000	0.06025	39.18000	0.03918	60.250	19.69	0.02	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	127.16000	0.12716	86.77000	0.08677	127.160	19.69	0.05	0.00	0	20,640.00	
R2048	On 06/08/2020	Bond Future	10.35	Call	1,449.25000	1.44925	1,170.33000	1.17033	1,449.250	19.96	0.32	0.00	0	640.00	
R2048	On 06/08/2020	Bond Future	10.85	Call	3,097.06000	3.09706	2,653.28000	2.65328	3,097.060	21.12	0.53	0.00	0	640.00	
R2048	On 06/08/2020	Bond Future	11.10	Call	4,120.47000	4.12047	3,604.28000	3.60428	4,120.470	21.56	0.62	0.00	0	470.00	
R2048	On 06/08/2020	Bond Future	11.80	Call	7,526.51000	7.52651	6,866.13000	6.86613	7,526.510	23.27	0.81	0.00	0	470.00	
R2048	On 06/08/2020	Bond Future	12.25	Call	9,833.24000	9.83324	9,116.23000	9.11623	9,833.240	23.78	0.89	0.00	0	814.00	
R2048	On 06/08/2020	Bond Future	12.75	Call	12,393.11000	12.39311	11,636.24000	11.63624	12,393.110	23.78	0.94	0.00	0	814.00	
R2048	On 05/11/2020	Bond Future			11.00512	82.29633	11.11838	81.49657		21.92	0.00	0.00	0	0.00	
R2048	On 05/11/2020	Bond Future	10.00	Call	1,655.29000	1.65529	1,385.19000	1.38519	1,655.290	20.18	0.27	0.00	0	800.00	
R2048	On 05/11/2020	Bond Future	11.00	Call	4,668.60000	4.66860	4,166.49000	4.16649	4,668.600	21.92	0.53	0.00	0	800.00	
R2048	On 04/02/2021	Bond Future			11.18699	83.26651	11.30488	82.45829		19.90	0.00	0.00	0	0.00	
R2048	On 06/05/2021	Bond Future			11.36524	79.86122	11.48788	79.04378		20.94	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 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 06/08/2020	Bond Future			3.33087		104.59296		3.32328	104.59778		0.41	0.00	0.00	0	23,391.00
R208	On 05/11/2020	Bond Future			2.58191		102.35413		2.56472	102.36086		0.23	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			10.27009		71.30753		10.36831	70.73104		21.61	0.00	24,886,327.97	349	63,649.00
R209	On 05/11/2020	Bond Future			10.43771		68.95314		10.53921	68.37156		21.86	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			10.60708		69.76624		10.71213	69.17856		19.70	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			10.77912		67.47100		10.88793	66.87671		20.63	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 06/08/2020	Bond Future			187.27812		187.27812		187.21561	187.21561			0.00	0.00	0	1,929.00
R210	On 05/11/2020	Bond Future			186.68098		186.68098		186.62109	186.62109			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			188.92480		188.92480		188.86612	188.86612			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			188.51762		188.51762		188.45940	188.45940			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			166.00175		166.00175		166.07429	166.07429			0.00	0.00	0	6,744.00
R212	On 05/11/2020	Bond Future			167.87194		167.87194		167.94828	167.94828			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			167.56833		167.56833		167.64738	167.64738			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			169.63917		169.63917		169.72030	169.72030			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.23975		88.23886		9.31243	87.80559		15.80	0.00	193,331,342.26	2,191	16,354.00
R213	On 05/11/2020	Bond Future			9.40842		85.68180		9.48367	85.24531		15.93	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			9.58266		86.69164		9.66082	86.25096		14.36	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			9.75457		84.21065		9.83578	83.76518		14.95	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 06/08/2020	Bond Future			10.64413		68.59571		10.75268	67.95397		23.40	0.00	5,487,656.80	80	21,224.00
R214	On 05/11/2020	Bond Future			10.81207		66.07427		10.92439	65.42666		23.75	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
R214	On 04/02/2021	Bond Future	10.98529	66.85314	11.10177	66.19867			21.37	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future	11.15475	64.38403	11.27548	63.72211			22.45	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
Total for Derivatives :											1,082,570,635.25	17,088	1 204 398.00
Grand Total:											1,082,570,635.25	17,088	1 204 398.00