



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: 11/06/2020

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	91.02000		91.02000		91.07000	91.07000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	729.07100		729.07100		729.16700	729.16700			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	737.10500		737.10500		737.20700	737.20700			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	745.70300		745.70300		745.80800	745.80800			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	754.61700		754.61700		754.72500	754.72500			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	808.14600		808.14600		808.90100	808.90100			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	817.05200		817.05200		817.82000	817.82000			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	826.58200		826.58200		827.36200	827.36200			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	836.46400		836.46400		837.25400	837.25400			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	705.98400		705.98400		706.41900	706.41900			0.00	0.00	0	212.0
ALBI	On 05/11/2020	Index Future	713.76400		713.76400		714.20800	714.20800			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	722.08900		722.08900		722.54100	722.54100			0.00	0.00	0	0.0

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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	730.72100		730.72100		731.18000	731.18000			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	11.88062		74.30585		11.87098	74.35551			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future	12.13696		71.34139		12.12674	71.39243			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	12.40463		72.17444		12.39384	72.22663			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.67563		69.26084		12.66430	69.31396			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	12.34004		73.69651		12.34047	73.69408			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future	12.59017		70.24207		12.59047	70.24044			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	12.84327		71.06310		12.84348	71.06199			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	13.10979		67.65500		13.10995	67.65419			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	698.17900		698.17900		698.63000	698.63000			0.00	0.00	0	1,032.0
GOVI	On 05/11/2020	GOVI	705.87300		705.87300		706.33300	706.33300			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI	714.10600		714.10600		714.57400	714.57400			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	722.64300		722.64300		723.11800	723.11800			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future	138.53704		138.53704		138.59871	138.59871			0.00	0.00	0	4,976.0
I2025	On 05/11/2020	Bond Future	140.08165		140.08165		140.14559	140.14559			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	140.22592		140.22592		140.29163	140.29163			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	141.93568		141.93568		142.00272	142.00272			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	100.10320		100.10320		100.08007	100.08007			0.00	0.00	0	4,982.0
I2029	On 05/11/2020	Bond Future	100.08300		100.08300		100.06074	100.06074			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future	101.27449		101.27449		101.25263	101.25263			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	101.35832		101.35832		101.33660	101.33660			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	96.64814	96.64814		96.52051	96.52051			0.00	0.00	0	12,178.0
I2033	On	05/11/2020			Bond Future	96.51444	96.51444		96.38645	96.38645			0.00	0.00	0	0.0
I2033	On	04/02/2021			Bond Future	97.66337	97.66337		97.53457	97.53457			0.00	0.00	0	0.0
I2033	On	06/05/2021			Bond Future	97.62559	97.62559		97.49557	97.49557			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	107.28553	107.28553		107.47874	107.47874			0.00	0.00	0	10,496.0
I2038	On	05/11/2020			Bond Future	108.48173	108.48173		108.67845	108.67845			0.00	0.00	0	0.0
I2038	On	04/02/2021			Bond Future	108.05958	108.05958		108.25941	108.25941			0.00	0.00	0	0.0
I2038	On	06/05/2021			Bond Future	109.37750	109.37750		109.58007	109.58007			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	97.39430	97.39430		97.78448	97.78448			0.00	0.00	0	15,969.0
I2046	On	05/11/2020			Bond Future	96.69496	96.69496		97.09046	97.09046			0.00	0.00	0	0.0
I2046	On	04/02/2021			Bond Future	97.84630	97.84630		98.24727	98.24727			0.00	0.00	0	0.0
I2046	On	06/05/2021			Bond Future	97.23106	97.23106		97.63735	97.63735			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	98.12318	98.12318		98.09763	98.09763			0.00	0.00	0	16,793.0
I2050	On	05/11/2020			Bond Future	99.21708	99.21708		99.19239	99.19239			0.00	0.00	0	0.0
I2050	On	04/02/2021			Bond Future	98.48876	98.48876		98.46434	98.46434			0.00	0.00	0	0.0
I2050	On	06/05/2021			Bond Future	99.68969	99.68969		99.66556	99.66556			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	255.84800	255.84800		255.99700	255.99700			0.00	0.00	0	1,132.0
IGOV	On	05/11/2020			Index Future	258.73000	258.73000		258.88200	258.88200			0.00	0.00	0	47.0
IGOV	On	04/02/2021			Index Future	261.81000	261.81000		261.96500	261.96500			0.00	0.00	0	0.0
IGOV	On	06/05/2021			Index Future	265.00100	265.00100		265.15900	265.15900			0.00	0.00	0	0.0
R186	On	06/08/2020			Bond Future	7.70709	115.30432		7.70594	115.31050		8.78	0.00	357,443,392.00	3,100	74,459.0
R186	On	06/08/2020	7.45	Call	Bond Future	967.65000	0.96765		983.02000	0.98302	967.650	8.64	0.37	0.00	0	2,500.0
R186	On	06/08/2020	7.45	Put	Bond Future	2,361.11000	2.36111	2,370.30000	2.37030	2,361.110	8.64	0.63	0.00	0	2,500.0	
R186	On	06/08/2020	8.00	Call	Bond Future	2,498.76000	2.49876	2,516.00000	2.51600	2,498.760	8.93	0.66	0.00	0	900.0	
R186	On	06/08/2020	8.00	Put	Bond Future	937.09000	0.93709	948.15000	0.94815	937.090	8.93	0.34	1,188,108,289.98	30,162	15,177.0	
R186	On	06/08/2020	9.00	Call	Bond Future	6,796.26000	6.79626	6,806.48000	6.80648	6,796.260	9.68	0.94	0.00	0	900.0	
R186	On	05/11/2020			Bond Future	7.88237	116.56149		7.88090	116.56906		8.25	0.00	0.00	0	0.0
R186	On	05/11/2020	7.00	Call	Bond Future	750.17000	0.75017	757.90000	0.75790	750.170	7.95	0.23	0.00	0	1,200.0	
R186	On	05/11/2020	7.84	Call	Bond Future	2,310.09000	2.31009	2,322.05000	2.32205	2,310.090	8.19	0.50	0.00	0	3,500.0	
R186	On	05/11/2020	8.00	Call	Bond Future	2,741.75000	2.74175	2,754.12000	2.75412	2,741.750	8.25	0.55	0.00	0	1,200.0	
R186	On	05/11/2020	8.34	Call	Bond Future	3,799.23000	3.79923	3,812.00000	3.81200	3,799.230	8.44	0.66	0.00	0	3,500.0	
R186	On	05/11/2020	9.26	Put	Bond Future	483.72000	0.48372	487.68000	0.48768	483.720	9.00	0.14	0.00	0	3,500.0	
R186	On	04/02/2021			Bond Future	8.06151	112.63852		8.05978	112.64704		7.85	0.00	0.00	0	0.0
R186	On	06/05/2021			Bond Future	8.25208	113.98686		8.25015	113.99592		7.81	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	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On	06/08/2020			Bond Future	307.50603	307.50603		307.55512	307.55512			0.00	0.00	0	2,549.0
R197	On	05/11/2020			Bond Future	310.93373	310.93373		310.98690	310.98690			0.00	0.00	0	0.0
R197	On	04/02/2021			Bond Future	306.69977	306.69977		306.75572	306.75572			0.00	0.00	0	0.0
R197	On	06/05/2021			Bond Future	310.44028	310.44028		310.49803	310.49803			0.00	0.00	0	0.0
R197	On	07/12/2023			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On	06/08/2020			Bond Future	215.53072	215.53072		215.59071	215.59071			0.00	0.00	0	7,794.0
R202	On	05/11/2020			Bond Future	217.93321	217.93321		217.99627	217.99627			0.00	0.00	0	0.0
R202	On	04/02/2021			Bond Future	216.31236	216.31236		216.37783	216.37783			0.00	0.00	0	0.0
R202	On	06/05/2021			Bond Future	218.95013	218.95013		219.01722	219.01722			0.00	0.00	0	0.0
R202	On	07/12/2033			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On	06/08/2020			Bond Future	5.17541	109.55266		5.18312	109.53376		2.86	0.00	0.00	0	26,872.0
R2023	On	05/11/2020			Bond Future	5.26233	106.83981		5.27038	106.82196		2.79	0.00	0.00	0	0.0
R2023	On	04/02/2021			Bond Future	5.34183	108.08667		5.35058	108.06937		2.36	0.00	0.00	0	0.0
R2023	On	06/05/2021			Bond Future	5.41386	105.46900		5.42364	105.45196		2.26	0.00	0.00	0	0.0
R2023	On	28/02/2023			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On	06/08/2020			Bond Future	9.25196	92.47115		9.24098	92.53593		13.84	0.00	0.00	0	108,423.0
R2030	On	06/08/2020	8.36	Call	Bond Future	329.16000	0.32916		347.83000	0.34783	329.160	13.18	0.14	0.00	0	800.0
R2030	On	06/08/2020	8.50	Call	Bond Future	457.75000	0.45775		480.94000	0.48094	457.750	13.16	0.18	0.00	0	323.0
R2030	On	06/08/2020	8.86	Call	Bond Future	1,015.15000	1.01515		1,052.23000	1.05223	1,015.150	13.47	0.33	0.00	0	800.0
R2030	On	06/08/2020	9.05	Call	Bond Future	1,445.08000	1.44508		1,489.36000	1.48936	1,445.080	13.67	0.42	0.00	0	450.0
R2030	On	06/08/2020	9.20	Put	Bond Future	2,154.15000	2.15415		2,138.77000	2.13877	2,154.150	13.80	0.51	0.00	0	2,500.0
R2030	On	06/08/2020	9.20	Call	Bond Future	1,847.08000	1.84708		1,896.48000	1.89648	1,847.080	13.80	0.49	0.00	0	323.0
R2030	On	06/08/2020	9.42	Put	Bond Future	1,560.52000	1.56052		1,551.52000	1.55152	1,560.520	14.02	0.41	0.00	0	800.0
R2030	On	06/08/2020	9.75	Call	Bond Future	3,810.53000	3.81053		3,872.96000	3.87296	3,810.530	14.49	0.72	0.00	0	450.0
R2030	On	06/08/2020	9.95	Put	Bond Future	675.57000	0.67557		675.62000	0.67562	675.570	14.83	0.21	0.00	0	5,850.0
R2030	On	06/08/2020	10.00	Call	Bond Future	4,898.22000	4.89822		4,963.49000	4.96349	4,898.220	14.91	0.80	0.00	0	470.0
R2030	On	06/08/2020	10.21	Call	Bond Future	5,865.44000	5.86544		5,931.98000	5.93198	5,865.440	15.25	0.85	0.00	0	650.0
R2030	On	06/08/2020	10.70	Call	Bond Future	8,193.88000	8.19388		8,260.66000	8.26066	8,193.880	15.32	0.94	0.00	0	470.0
R2030	On	06/08/2020	10.87	Put	Bond Future	98.36000	0.09836		100.08000	0.10008	98.360	15.32	0.04	0.00	0	650.0
R2030	On	06/08/2020	11.47	Put	Bond Future	18.67000	0.01867		19.33000	0.01933	18.670	15.32	0.01	0.00	0	650.0
R2030	On	05/11/2020			Bond Future	9.43566	93.48042		9.42402	93.54705		13.15	0.00	0.00	0	0.0
R2030	On	05/11/2020	8.10	Call	Bond Future	586.51000	0.58651		603.14000	0.60314	586.510	12.47	0.16	0.00	0	3,000.0
R2030	On	05/11/2020	8.34	Call	Bond Future	830.84000	0.83084		851.96000	0.85196	830.840	12.47	0.21	0.00	0	1,000.0
R2030	On	05/11/2020	8.36	Call	Bond Future	854.25000	0.85425		875.76000	0.87576	854.250	12.47	0.21	0.00	0	14,160.0

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R2030	On 05/11/2020	Bond Future	8.53	Call	1,077.02000	1.07702	1,102.05000	1.10205	1,077.020	12.49	0.25	2,390,116.30	101	15,657.0	
R2030	On 05/11/2020	Bond Future	8.73	Call	1,409.05000	1.40905	1,438.58000	1.43858	1,409.050	12.60	0.31	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.85	Call	1,641.02000	1.64102	1,673.32000	1.67332	1,641.020	12.68	0.34	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.86	Call	1,661.40000	1.66140	1,693.92000	1.69392	1,661.400	12.69	0.34	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.03	Call	2,033.05000	2.03305	2,069.46000	2.06946	2,033.050	12.81	0.40	3,738,459.81	101	15,657.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	2,056.27000	2.05627	2,092.90000	2.09290	2,056.270	12.82	0.40	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	2,529.92000	2.52992	2,570.74000	2.57074	2,529.920	12.97	0.46	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	2,645.33000	2.64533	2,627.07000	2.62707	2,645.330	13.24	0.43	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	2,098.65000	2.09865	2,084.61000	2.08461	2,098.650	13.48	0.37	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	1,744.79000	1.74479	1,733.65000	1.73365	1,744.790	13.73	0.32	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,311.65000	1.31165	1,304.12000	1.30412	1,311.650	14.17	0.25	2,364,568.73	101	15,657.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,196.48000	1.19648	1,189.90000	1.18990	1,196.480	14.32	0.23	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.62613	90.56670	9.61386	90.63475		12.52	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,048.30000	1.04830	1,068.81000	1.06881	1,048.300	11.86	0.22	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,060.20000	1.06020	1,080.87000	1.08087	1,060.200	11.86	0.22	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,834.08000	1.83408	1,863.51000	1.86351	1,834.080	12.09	0.33	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,378.59000	2.37859	2,412.88000	2.41288	2,378.590	12.26	0.40	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	2,434.97000	2.43497	2,418.63000	2.41863	2,434.970	13.22	0.35	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.82595	91.65143	9.81306	91.72067		12.52	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	940.14000	0.94014	956.59000	0.95659	940.140	11.87	0.18	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	6,171.51000	6.17151	6,136.36000	6.13636	6,171.510	12.18	0.60	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	4,124.81000	4.12481	4,099.82000	4.09982	4,124.810	12.64	0.46	0.00	0	700.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 06/08/2020	Bond Future			10.12845	90.32974	10.11254	90.42761		15.95	0.00	0.00	0	99,449.0	
R2032	On 06/08/2020	Bond Future	8.79	Call	137.45000	0.13745	149.50000	0.14950	137.450	15.05	0.06	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.29	Call	474.35000	0.47435	503.61000	0.50361	474.350	15.05	0.17	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.91	Put	2,955.67000	2.95567	2,917.94000	2.91794	2,955.670	15.55	0.58	0.00	0	800.0	
R2032	On 05/11/2020	Bond Future			10.33019	87.16972	10.31345	87.26973		15.98	0.00	0.00	0	0.0	
R2032	On 05/11/2020	Bond Future	8.94	Call	706.59000	0.70659	730.57000	0.73057	706.590	15.05	0.17	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.11	Call	889.23000	0.88923	917.42000	0.91742	889.230	15.05	0.20	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	1,371.96000	1.37196	1,409.55000	1.40955	1,371.960	15.21	0.28	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	1,695.04000	1.69504	1,737.89000	1.73789	1,695.040	15.37	0.32	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	2,068.61000	2.06861	2,048.22000	2.04822	2,068.610	16.99	0.32	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	1,923.67000	1.92367	1,904.92000	1.90492	1,923.670	17.15	0.30	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			10.53604	88.18771	10.51849	88.28954		14.57	0.00	0.00	0	0.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	773.72000	0.77372	794.97000	0.79497	773.720	13.76	0.16	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,339.08000	1.33908	1,370.58000	1.37058	1,339.080	13.76	0.24	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	3,419.92000	3.41992	3,386.51000	3.38651	3,419.920	14.87	0.41	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			10.74828	85.09638	10.72993	85.19972		15.30	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			10.81751	89.89052	10.81200	89.92626		17.59	0.00	5,483,321.72	61	100,435.0	

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
R2035	On 06/08/2020	Bond Future	8.75	Call	15.78000	0.01578		17.31000	0.01731	15.780	16.36	0.01	0.00	0	3,000.0
R2035	On 06/08/2020	Bond Future	9.00	Call	37.73000	0.03773		40.78000	0.04078	37.730	16.36	0.02	0.00	0	24,761.0
R2035	On 06/08/2020	Bond Future	9.09	Call	50.58000	0.05058		54.41000	0.05441	50.580	16.36	0.02	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	9.67	Call	261.51000	0.26151		274.11000	0.27411	261.510	16.36	0.10	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	10.45	Put	3,849.98000	3.84998	3,847.21000	3.84721	3,849.980	17.17	0.64	0.00	0.00	0	500.0
R2035	On 05/11/2020	Bond Future			11.02761	86.39611		11.02171	86.43329		17.84	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future			11.24657	87.40474		11.24032	87.44296		16.24	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	8,954.96000	8.95496	8,935.17000	8.93517	8,954.960	15.27	0.72	0.00	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	4,893.15000	4.89315	4,883.73000	4.88373	4,893.150	16.14	0.50	0.00	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.46368	83.97233		11.45711	84.01137		17.13	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	2,383.67000	2.38367	2,402.76000	2.40276	2,383.670	16.26	0.31	0.00	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.32	Put	5,862.74000	5.86274	5,851.72000	5.85172	5,862.740	16.98	0.49	0.00	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.02	Put	4,055.13000	4.05513	4,048.59000	4.04859	4,055.130	17.69	0.38	0.00	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			11.08451	80.89948		11.08941	80.86831		19.82	0.00	720,409,869.40	8,905	95,215.0
R2037	On 05/11/2020	Bond Future			11.28880	81.78262		11.29373	81.75213		19.04	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future			11.50139	78.48223		11.50643	78.45195		18.27	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	869.07000	0.86907	869.78000	0.86978	869.070	17.20	0.16	0.00	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	9,184.58000	9.18458	9,214.07000	9.21407	9,184.580	17.20	0.72	0.00	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	1,989.63000	1.98963	1,988.38000	1.98838	1,989.630	17.20	0.31	0.00	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	6,876.78000	6.87678	6,904.28000	6.90428	6,876.780	17.58	0.61	0.00	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	3,593.75000	3.59375	3,615.21000	3.61521	3,593.750	18.77	0.39	0.00	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	6,182.85000	6.18285	6,173.60000	6.17360	6,182.850	18.88	0.62	0.00	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	936.38000	0.93638	946.33000	0.94633	936.380	19.87	0.14	0.00	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.72073	79.42269		11.72592	79.39239		18.29	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			11.27940	82.46436		11.27917	82.46590		20.26	0.00	0.00	0	52,240.0
R2040	On 06/08/2020	Bond Future	9.57	Call	58.60000	0.05860	61.95000	0.06195	58.600	18.68	0.03	0.00	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.07	Call	242.67000	0.24267	251.56000	0.25156	242.670	18.68	0.09	0.00	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.79	Put	4,583.34000	4.58334	4,601.98000	4.60198	4,583.340	19.37	0.69	0.00	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.85	Put	4,300.12000	4.30012	4,319.56000	4.31956	4,300.120	19.51	0.66	0.00	0.00	0	12,538.0
R2040	On 06/08/2020	Bond Future	11.26	Put	2,679.82000	2.67982	2,702.28000	2.70228	2,679.820	20.28	0.49	0.00	0.00	0	517.0
R2040	On 05/11/2020	Bond Future			11.48356	83.36467		11.48317	83.36720		19.61	0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future	9.50	Call	374.77000	0.37477	380.24000	0.38024	374.770	18.19	0.09	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	535.33000	0.53533	542.15000	0.54215	535.330	18.19	0.12	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	787.46000	0.78746	795.93000	0.79593	787.460	18.19	0.16	0.00	0.00	0	2,230.0
R2040	On 05/11/2020	Bond Future	10.23	Call	1,065.57000	1.06557	1,075.45000	1.07545	1,065.570	18.19	0.21	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	2,659.96000	2.65996	2,674.12000	2.67412	2,659.960	18.96	0.40	0.00	0.00	0	2,230.0
R2040	On 05/11/2020	Bond Future	11.50	Put	4,080.50000	4.08050	4,093.33000	4.09333	4,080.500	19.61	0.47	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	3,499.42000	3.49942	3,512.32000	3.51232	3,499.420	19.87	0.42	0.00	0.00	0	2,000.0

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			11.69622		79.83244		11.69571	79.83565		18.81	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	577.97000		0.57797		582.86000	0.58286	577.970	17.64	0.11	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	638.77000		0.63877		643.97000	0.64397	638.770	17.64	0.12	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	1,137.12000		1.13712		1,144.29000	1.14429	1,137.120	17.64	0.19	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,358.71000		1.35871		1,366.54000	1.36654	1,358.710	17.64	0.22	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	5,220.10000		5.22010		5,228.55000	5.22855	5,220.100	18.62	0.50	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	4,685.77000		4.68577		4,694.39000	4.69439	4,685.770	18.80	0.46	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			11.91526		80.78913		11.91467	80.79274		18.82	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			11.33513		79.18705		11.30905	79.36158		21.17	0.00	352,936,681.85	4,457	77,083.00
R2044	On 06/08/2020	Bond Future	9.01	Call	5.87000		0.00587		7.06000	0.00706	5.870	19.50	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	22.95000		0.02295		26.74000	0.02674	22.950	19.50	0.01	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	63.55000		0.06355		72.35000	0.07235	63.550	19.50	0.03	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	163.75000		0.16375		182.37000	0.18237	163.750	19.50	0.06	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	4,218.03000		4.21803		4,126.47000	4.12647	4,218.030	20.57	0.65	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	3,529.61000		3.52961		3,451.14000	3.45114	3,529.610	20.90	0.58	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			11.53267		80.05161		11.50538	80.22898		20.48	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	105.38000		0.10538		113.02000	0.11302	105.380	18.98	0.03	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	235.65000		0.23565		250.40000	0.25040	235.650	18.98	0.06	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	257.52000		0.25752		273.37000	0.27337	257.520	18.98	0.06	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	482.89000		0.48289		508.86000	0.50886	482.890	18.98	0.11	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	700.36000		0.70036		734.78000	0.73478	700.360	18.98	0.15	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	751.59000		0.75159		787.87000	0.78787	751.590	18.98	0.16	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	772.86000		0.77286		809.89000	0.80989	772.860	18.98	0.16	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	5,887.60000		5.88760		5,795.73000	5.79573	5,887.600	19.89	0.60	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	5,441.59000		5.44159		5,355.22000	5.35522	5,441.590	20.05	0.57	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	4,663.22000		4.66322		4,586.91000	4.58691	4,663.220	20.33	0.51	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	4,491.57000		4.49157		4,417.58000	4.41758	4,491.570	20.39	0.50	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.73833		76.60588		11.70977	76.78591		19.63	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	665.74000		0.66574		693.63000	0.69363	665.740	18.40	0.13	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	11,496.27000		11.49627		11,364.07000	11.36407	11,496.270	18.40	0.78	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	8,356.40000		8.35640		8,245.63000	8.24563	8,356.400	18.52	0.67	0.00	0	405.00
R2044	On 06/05/2021	Bond Future			11.94988		77.52399		11.92004	77.70647		19.62	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			11.29386		82.48187		11.28291	82.55653		20.47	0.00	331,412,153.66	4,018	90,451.00
R2048	On 06/08/2020	Bond Future	9.00	Call	4.95000		0.00495		5.65000	0.00565	4.950	18.75	0.00	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	14.14000		0.01414		15.85000	0.01585	14.140	18.75	0.01	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	436.10000		0.43610		459.50000	0.45950	436.100	18.79	0.14	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	1,312.76000		1.31276		1,357.97000	1.35797	1,312.760	19.67	0.33	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	2,009.38000		2.00938		2,064.92000	2.06492	2,009.380	20.21	0.43	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	4,710.26000		4.71026		4,784.25000	4.78425	4,710.260	21.69	0.70	0.00	0	470.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R2048	On 06/08/2020	Bond Future	12.25	Call	6,840.78000		6.84078	6,919.18000	6,919.18	6,840.780		22.89	0.81	0.00	0	814.0
R2048	On 06/08/2020	Bond Future	12.75	Call	9,236.04000		9.23604	9,314.71000	9,314.71	9,236.040		22.89	0.91	0.00	0	814.0
R2048	On 05/11/2020	Bond Future			11.48992		78.96969	11.47836	79.04615			20.96	0.00	0.00	0	0.0
R2048	On 05/11/2020	Bond Future	10.00	Call	753.69000		0.75369	773.73000	0.77373	753.690		19.36	0.16	0.00	0	800.0
R2048	On 05/11/2020	Bond Future	11.00	Call	2,663.86000		2.66386	2,707.67000	2.70767	2,663.860		20.24	0.40	0.00	0	800.0
R2048	On 04/02/2021	Bond Future			11.69407		79.89166	11.68191	79.96957			18.98	0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			11.89567		76.43255	11.88293	76.51173			20.05	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			3.45747		104.51255	3.42183	104.53517			0.41	0.00	0.00	0	23,391.0
R208	On 05/11/2020	Bond Future			2.82042		102.26084	2.75884	102.28491			0.23	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			10.76931		68.44857	10.75824	68.51008			21.12	0.00	0.00	0	61,531.0
R209	On 05/11/2020	Bond Future			10.95646		66.05484	10.94483	66.11784			20.90	0.00	0.00	0	0.0
R209	On 04/02/2021	Bond Future			11.14639		66.82623	11.13424	66.89040			19.12	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.34066		64.48447	11.32798	64.54975			20.10	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			186.81762		186.81762	186.77561	186.77561				0.00	0.00	0	1,929.0
R210	On 05/11/2020	Bond Future			186.19401		186.19401	186.15358	186.15358				0.00	0.00	0	0.0
R210	On 04/02/2021	Bond Future			188.41084		188.41084	188.37125	188.37125				0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future			187.96682		187.96682	187.92739	187.92739				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			166.24649		166.24649	166.26336	166.26336				0.00	0.00	0	6,744.0
R212	On 05/11/2020	Bond Future			168.10021		168.10021	168.11918	168.11918				0.00	0.00	0	0.0
R212	On 04/02/2021	Bond Future			167.78044		167.78044	167.80080	167.80080				0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			169.82642		169.82642	169.84770	169.84770				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			9.68879		85.60782	9.67767	85.67167			15.52	0.00	0.00	0	17,345.0
R213	On 05/11/2020	Bond Future			9.87690		83.01199	9.86516	83.07752			15.32	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	On 04/02/2021	Bond Future	10.07222	83.98088		10.05988	84.04778		13.99	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future	10.26662	81.45348		10.25371	81.52151		14.63	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 06/08/2020	Bond Future	11.10299	65.95021		11.10210	65.95517		22.70	0.00	0.00	0	21,194.0
R214	On 05/11/2020	Bond Future	11.28943	63.39216		11.28837	63.39792		22.52	0.00	0.00	0	0.0
R214	On 04/02/2021	Bond Future	11.48262	64.13225		11.48143	64.13854		20.57	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	11.67298	61.61976		11.67169	61.62640		21.68	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 :											2,964,286,853.45	51,006	1 237 989.0
Grand Total:											2,964,286,853.45	51,006	1 237 989.0