



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: 25/06/2020

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	90.69000	90.69000	90.69000	90.76000	90.76000				0.00	0.00	0	51.00
AL37	On 06/08/2020	Index Future	732.14900	732.14900	733.64300	733.64300					0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	740.06000	740.06000	741.57500	741.57500					0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	748.69000	748.69000	750.22500	750.22500					0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	757.61000	757.61000	759.16600	759.16600					0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	807.88500	807.88500	808.66700	808.66700					0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	816.61500	816.61500	817.41000	817.41000					0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	826.13700	826.13700	826.94500	826.94500					0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	835.98000	835.98000	836.79900	836.79900					0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	705.15800	705.15800	705.05900	705.05900					0.00	0.00	0	212.00
ALBI	On 05/11/2020	Index Future	712.77800	712.77800	712.68100	712.68100					0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	721.09000	721.09000	720.99500	720.99500					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
ALBI	On 06/05/2021	Index Future	729.68100	729.68100		729.58700	729.58700			0.00	0.00	0	0.00
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	11.89964	74.20804		11.91276	74.14068			0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future	12.15985	71.22728		12.17345	71.15961			0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	12.42852	72.05907		12.44266	71.99092			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.70115	69.14142		12.71589	69.07258			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	12.32460	73.78371		12.35806	73.59496			0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future	12.57681	70.31495		12.61176	70.12457			0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	12.82926	71.13698		12.86578	70.94467			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	13.09563	67.72706		13.13389	67.53266			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	697.11400	697.11400		697.10400	697.10400			0.00	27,884,560.00	4	1,021.00
GOVI	On 05/11/2020	GOVI	704.64800	704.64800		704.64100	704.64100			0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	712.86400	712.86400		712.86000	712.86000			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	721.35800	721.35800		721.35500	721.35500			0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	138.06435	138.06435		138.22864	138.22864			0.00	0.00	0	4,976.00
I2025	On 05/11/2020	Bond Future	139.57494	139.57494		139.74179	139.74179			0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	139.71332	139.71332		139.88269	139.88269			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	141.41158	141.41158		141.58335	141.58335			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	99.70392	99.70392		100.12217	100.12217			0.00	0.00	0	4,982.00
I2029	On 05/11/2020	Bond Future	99.65863	99.65863		100.08202	100.08202			0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	100.84514	100.84514		101.27397	101.27397			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	100.92000	100.92000		101.35428	101.35428			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

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	96.38407	96.38407		96.47576	96.47576			0.00	0.00	0	12,378.00
I2033	On 05/11/2020	Bond Future	96.22767	96.22767		96.32076	96.32076			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future	97.37318	97.37318		97.46790	97.46790			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	97.32826	97.32826		97.42433	97.42433			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	107.97962	107.97962		107.96572	107.96572			0.00	0.00	0	10,539.00
I2038	On 05/11/2020	Bond Future	109.16105	109.16105		109.14756	109.14756			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future	108.74704	108.74704		108.73394	108.73394			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	110.06918	110.06918		110.05604	110.05604			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	97.47037	97.47037		97.95513	97.95513			0.00	0.00	0	16,109.00
I2046	On 05/11/2020	Bond Future	96.75168	96.75168		97.24235	97.24235			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future	97.90375	97.90375		98.40080	98.40080			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	97.28563	97.28563		97.78877	97.78877			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	97.73924	97.73924		97.45444	97.45444			0.00	0.00	0	16,793.00
I2050	On 05/11/2020	Bond Future	98.80861	98.80861		98.52105	98.52105			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future	98.07539	98.07539		97.78471	97.78471			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	99.26760	99.26760		98.97371	98.97371			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
I GOV	On 06/08/2020	Index Future	255.57300	255.57300		255.65400	255.65400			0.00	0.00	0	1,207.00
I GOV	On 05/11/2020	Index Future	258.39800	258.39800		258.48200	258.48200			0.00	0.00	0	47.00
I GOV	On 04/02/2021	Index Future	261.47300	261.47300		261.55900	261.55900			0.00	0.00	0	0.00
I GOV	On 06/05/2021	Index Future	264.65000	264.65000		264.73800	264.73800			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/07/2020	Jibar Tradeable Future	3.91000	96.09000		3.90000	96.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.67000	96.33000		3.69000	96.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.66000	96.34000		3.68000	96.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.52000	96.48000		3.56000	96.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.51000	96.49000		3.54000	96.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.48000	96.52000		3.52000	96.48000			0.00	0.00	0	35.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.51000	96.49000		3.55000	96.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.65000	96.35000		3.73000	96.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.65500	96.34500		3.73500	96.26500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.95500	96.04500		4.03500	95.96500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.96500	96.03500		4.25500	95.74500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.48500	95.51500		4.54500	95.45500			0.00	0.00	0	0.00
R186	On 06/08/2020	Bond Future	7.63019	115.71888		7.58601	115.95791		8.95	0.00	20,829,398.40	180	69,031.00

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
R186	On 06/08/2020	Bond Future	7.45	Call	947.03000	0.94703	1,060.52000	1.06052	947.030	8.79	0.39	0	2,500.00
R186	On 06/08/2020	Bond Future	7.45	Put	1,925.93000	1.92593	1,800.39000	1.80039	1,925.930	8.79	0.61	0	2,500.00
R186	On 06/08/2020	Bond Future	8.00	Put	639.13000	0.63913	587.92000	0.58792	639.130	9.10	0.28	0	15,177.00
R186	On 06/08/2020	Bond Future	8.00	Call	2,615.36000	2.61536	2,803.18000	2.80318	2,615.360	9.10	0.72	0	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	7,148.97000	7.14897	7,384.43000	7.38443	7,148.970	9.87	0.97	0	900.00
R186	On 05/11/2020	Bond Future			7.80582	116.95650	7.75905	117.19870		10.04	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.00	Call	1,167.40000	1.16740	1,245.92000	1.24592	1,167.400	9.76	0.28	0	1,200.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,900.07000	2.90007	3,038.68000	3.03868	2,900.070	9.99	0.52	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,342.70000	3.34270	3,492.35000	3.49235	3,342.700	10.04	0.57	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	4,403.17000	4.40317	4,574.35000	4.57435	4,403.170	10.20	0.66	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	628.05000	0.62805	598.08000	0.59808	628.050	10.71	0.15	0	3,500.00
R186	On 04/02/2021	Bond Future			7.98046	113.03830	7.93086	113.28384		9.62	0.00	0	0.00
R186	On 06/05/2021	Bond Future			8.16703	114.38708	8.11438	114.63575		8.44	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			307.91118	307.91118	307.88692	307.88692		0.00	0.00	0	2,591.00
R197	On 05/11/2020	Bond Future			311.27966	311.27966	311.25663	311.25663		0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			307.05033	307.05033	307.02834	307.02834		0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			310.78364	310.78364	310.76206	310.76206		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			215.41900	215.41900	214.71898	214.71898		0.00	0.00	0	7,664.00
R202	On 05/11/2020	Bond Future			217.77563	217.77563	217.06914	217.06914		0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			216.15342	216.15342	215.43929	215.43929		0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			218.78092	218.78092	218.05862	218.05862		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			5.01394	109.94941	5.05706	109.84327		2.75	0.00	0	32,369.00
R2023	On 05/11/2020	Bond Future			5.09199	107.21835	5.13992	107.11167		2.96	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.14862	108.46962	5.20276	108.36213		2.77	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			5.19445	105.85246	5.25644	105.74394		2.42	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			9.24906	92.48825	9.22577	92.62576		14.43	0.00	242	106,464.00
R2030	On 06/08/2020	Bond Future	8.36	Call	216.17000	0.21617	241.29000	0.24129	216.170	13.42	0.11	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	321.82000	0.32182	355.16000	0.35516	321.820	13.42	0.15	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	813.61000	0.81361	874.34000	0.87434	813.610	13.70	0.30	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	1,226.19000	1.22619	1,302.66000	1.30266	1,226.190	13.93	0.40	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Put	1,919.41000	1.91941	1,870.20000	1.87020	1,919.410	14.13	0.52	0	2,500.00

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
R2030	On 06/08/2020	Bond Future	9.20	Call	1,629.44000	1.62944	1,717.74000	1.71774	1,629.440	14.13	0.48	0.00	0	323.00	
R2030	On 06/08/2020	Bond Future	9.42	Put	1,330.45000	1.33045	1,296.46000	1.29646	1,330.450	14.35	0.40	0.00	0	800.00	
R2030	On 06/08/2020	Bond Future	9.75	Call	3,613.68000	3.61368	3,734.14000	3.73414	3,613.680	14.70	0.75	0.00	0	450.00	
R2030	On 06/08/2020	Bond Future	9.95	Put	487.01000	0.48701	476.70000	0.47670	487.010	15.01	0.18	0.00	0	5,850.00	
R2030	On 06/08/2020	Bond Future	10.00	Call	4,733.85000	4.73385	4,862.36000	4.86236	4,733.850	15.09	0.83	0.00	0	470.00	
R2030	On 06/08/2020	Bond Future	10.21	Call	5,734.65000	5.73465	5,867.37000	5.86737	5,734.650	15.46	0.88	0.00	0	650.00	
R2030	On 06/08/2020	Bond Future	10.70	Call	8,152.86000	8.15286	8,289.87000	8.28987	8,152.860	15.98	0.96	0.00	0	470.00	
R2030	On 06/08/2020	Bond Future	10.87	Put	55.99000	0.05599	55.95000	0.05595	55.990	15.98	0.03	0.00	0	650.00	
R2030	On 06/08/2020	Bond Future	11.47	Put	7.89000	0.00789	8.06000	0.00806	7.890	15.98	0.00	0.00	0	650.00	
R2030	On 05/11/2020	Bond Future			9.43606	93.47814	9.41171	93.61758		16.13	0.00	0.00	0	0.00	
R2030	On 05/11/2020	Bond Future	8.10	Call	929.32000	0.92932	966.77000	0.96677	929.320	15.44	0.20	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	8.34	Call	1,227.39000	1.22739	1,272.79000	1.27279	1,227.390	15.44	0.25	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	8.36	Call	1,255.08000	1.25508	1,301.17000	1.30117	1,255.080	15.44	0.25	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	8.53	Call	1,512.80000	1.51280	1,564.96000	1.56496	1,512.800	15.46	0.29	0.00	0	15,646.00	
R2030	On 05/11/2020	Bond Future	8.73	Call	1,882.89000	1.88289	1,942.73000	1.94273	1,882.890	15.59	0.34	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	8.85	Call	2,132.02000	2.13202	2,196.52000	2.19652	2,132.020	15.67	0.37	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	8.86	Call	2,153.63000	2.15363	2,218.51000	2.21851	2,153.630	15.68	0.37	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	9.03	Call	2,541.96000	2.54196	2,613.40000	2.61340	2,541.960	15.80	0.42	0.00	0	15,646.00	
R2030	On 05/11/2020	Bond Future	9.04	Call	2,566.17000	2.56617	2,638.00000	2.63800	2,566.170	15.81	0.42	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	9.23	Call	3,047.47000	3.04747	3,126.46000	3.12646	3,047.470	15.95	0.47	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	3,155.43000	3.15543	3,108.36000	3.10836	3,155.430	16.21	0.44	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	2,581.65000	2.58165	2,542.49000	2.54249	2,581.650	16.43	0.38	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	2,199.46000	2.19946	2,165.97000	2.16597	2,199.460	16.67	0.33	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,717.41000	1.71741	1,691.49000	1.69149	1,717.410	17.10	0.27	0.00	0	15,646.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,585.94000	1.58594	1,562.14000	1.56214	1,585.940	17.25	0.26	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.62657	90.56426	9.60107	90.70575		15.78	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,708.77000	1.70877	1,755.93000	1.75593	1,708.770	15.17	0.27	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,723.29000	1.72329	1,770.73000	1.77073	1,723.290	15.17	0.28	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	2,562.94000	2.56294	2,624.54000	2.62454	2,562.940	15.23	0.37	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	3,133.80000	3.13380	3,203.35000	3.20335	3,133.800	15.38	0.42	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	3,103.65000	3.10365	3,061.61000	3.06161	3,103.650	16.14	0.37	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			9.82707	91.64542	9.80039	91.78880		13.74	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	7.97	Call	1,161.22000	1.16122	1,194.85000	1.19485	1,161.220	13.10	0.20	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.22	Put	6,433.90000	6.43390	6,356.52000	6.35652	6,433.900	13.23	0.59	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.92	Put	4,389.41000	4.38941	4,331.47000	4.33147	4,389.410	13.69	0.46	0.00	0	700.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 06/08/2020	Bond Future			10.16003	90.13592	10.15726	90.15290		16.74	0.00	24,336,698.40	270	104,966.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	69.00000	0.06900	74.30000	0.07430	69.000	15.47	0.04	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	310.14000	0.31014	324.60000	0.32460	310.140	15.50	0.13	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	2,876.42000	2.87642	2,888.73000	2.88873	2,876.420	16.31	0.61	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			10.36617	86.95529	10.36321	86.97290		19.46	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	1,045.04000	1.04504	1,058.92000	1.05892	1,045.040	18.52	0.20	0.00	0	1,000.00	

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
R2032	On 05/11/2020	Bond Future	9.11	Call	1,259.47000	1.25947	1,274.81000	1.27481	1,259.470	18.52	0.23	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	1,764.85000	1.76485	1,782.92000	1.78292	1,764.850	18.52	0.30	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	2,093.59000	2.09359	2,113.09000	2.11309	2,093.590	18.62	0.34	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	2,550.93000	2.55093	2,559.40000	2.55940	2,550.930	20.03	0.34	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	2,389.22000	2.38922	2,397.79000	2.39779	2,389.220	20.17	0.32	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.57351	87.97088	10.57037	87.98902		18.26	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	1,339.35000	1.33935	1,350.91000	1.35091	1,339.350	17.48	0.21	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	2,028.71000	2.02871	2,043.13000	2.04313	2,028.710	17.48	0.29	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	4,318.70000	4.31870	4,321.99000	4.32199	4,318.700	18.32	0.43	0.00	0	800.00	
R2032	On 06/05/2021	Bond Future			10.78795	84.87356	10.78463	84.89218		16.71	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			10.86850	89.56089	10.86581	89.57823		18.72	0.00	17,912,178.00	200	99,748.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	5.31000	0.00531	6.04000	0.00604	5.310	17.13	0.00	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	15.13000	0.01513	16.82000	0.01682	15.130	17.13	0.01	0.00	0	24,761.00	
R2035	On 06/08/2020	Bond Future	9.09	Call	21.50000	0.02150	23.73000	0.02373	21.500	17.13	0.01	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	9.67	Call	152.23000	0.15223	161.65000	0.16165	152.230	17.13	0.07	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	10.45	Put	3,842.88000	3.84288	3,853.98000	3.85398	3,842.880	17.80	0.68	0.00	0	500.00	
R2035	On 05/11/2020	Bond Future			11.08358	86.04466	11.08071	86.06263		21.57	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future			11.30493	87.04913	11.30188	87.06766		20.24	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future	10.14	Put	10,042.35000	10.04235	10,040.16000	10.04016	10,042.350	19.27	0.68	0.00	0	650.00	
R2035	On 04/02/2021	Bond Future	11.14	Put	5,961.14000	5.96114	5,963.98000	5.96398	5,961.140	19.90	0.50	0.00	0	650.00	
R2035	On 06/05/2021	Bond Future			11.52501	83.60927	11.52180	83.62822		18.71	0.00	0.00	0	0.00	
R2035	On 06/05/2021	Bond Future	10.24	Call	2,612.75000	2.61275	2,626.61000	2.62661	2,612.750	17.86	0.32	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	11.32	Put	6,350.39000	6.35039	6,349.94000	6.34994	6,350.390	18.34	0.50	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	12.02	Put	4,453.05000	4.45305	4,454.65000	4.45465	4,453.050	18.95	0.39	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			11.14986	80.48526	11.15745	80.43736		21.04	0.00	120,808,375.26	1,501	102,338.00	
R2037	On 05/11/2020	Bond Future			11.35953	81.34678	11.36736	81.29876		23.16	0.00	0.00	0	276.00	
R2037	On 04/02/2021	Bond Future			11.57509	78.04121	11.58318	77.99303		22.92	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future	9.65	Call	1,469.99000	1.46999	1,468.47000	1.46847	1,469.990	21.89	0.21	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.35	Put	10,380.01000	10.38001	10,423.52000	10.42352	10,380.010	21.89	0.68	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.48	Call	2,763.36000	2.76336	2,757.93000	2.75793	2,763.360	21.89	0.34	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	10.85	Put	8,056.70000	8.05670	8,096.99000	8.09699	8,056.700	21.99	0.59	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	11.90	Put	4,653.81000	4.65381	4,685.85000	4.68585	4,653.810	23.08	0.41	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	11.97	Call	6,780.03000	6.78003	6,763.30000	6.76330	6,780.030	23.15	0.60	0.00	0	300.00	
R2037	On 04/02/2021	Bond Future	13.73	Put	1,600.94000	1.60094	1,618.40000	1.61840	1,600.940	24.49	0.18	0.00	0	300.00	
R2037	On 06/05/2021	Bond Future			11.79804	78.97332	11.80644	78.92474		20.03	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			11.33459	82.09709	11.36770	81.87802		21.78	0.00	3,037,592.33	37	55,869.00	

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 06/08/2020	Bond Future	9.57	Call	27.94000	0.02794		27.18000	0.02718	27.940	19.85	0.01	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	146.41000	0.14641		140.89000	0.14089	146.410	19.85	0.06	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	4,645.36000	4.64536		4,828.29000	4.82829	4,645.360	20.30	0.73	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	4,343.62000	4.34362		4,522.12000	4.52212	4,343.620	20.44	0.70	0.00	0	12,496.00
R2040	On 06/08/2020	Bond Future	11.26	Put	2,639.41000	2.63941		2,782.59000	2.78259	2,639.410	21.39	0.52	0.00	0	517.00
R2040	On 05/11/2020	Bond Future			11.54371	82.97587		11.57810	82.75494		23.68	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	615.35000	0.61535		597.60000	0.59760	615.350	22.23	0.12	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	821.40000	0.82140		798.16000	0.79816	821.400	22.23	0.15	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	1,125.44000	1.12544		1,094.42000	1.09442	1,125.440	22.23	0.19	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	10.23	Call	1,443.36000	1.44336		1,404.56000	1.40456	1,443.360	22.23	0.24	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	3,025.39000	3.02539		2,953.48000	2.95348	3,025.390	22.62	0.40	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	11.50	Put	4,818.36000	4.81836		4,943.03000	4.94303	4,818.360	23.38	0.48	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	4,206.17000	4.20617		4,321.26000	4.32126	4,206.170	23.62	0.44	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.75895	79.43905		11.79476	79.21590		23.47	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	1,083.06000	1.08306		1,055.15000	1.05515	1,083.060	22.29	0.16	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	1,167.23000	1.16723		1,137.42000	1.13742	1,167.230	22.29	0.17	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	1,804.52000	1.80452		1,760.98000	1.76098	1,804.520	22.29	0.24	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	2,067.64000	2.06764		2,018.76000	2.01876	2,067.640	22.29	0.27	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	6,358.32000	6.35832		6,482.64000	6.48264	6,358.320	22.98	0.50	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	5,812.69000	5.81269		5,930.37000	5.93037	5,812.690	23.19	0.47	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			11.98118	80.38797		12.01850	80.16234		20.61	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			11.44744	78.44295		11.47030	78.29297		22.81	0.00	0.00	0	77,118.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1.57000	0.00157		1.64000	0.00164	1.570	20.84	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	7.89000	0.00789		8.08000	0.00808	7.890	20.84	0.00	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	26.31000	0.02631		26.55000	0.02655	26.310	20.84	0.01	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	80.41000	0.08041		80.16000	0.08016	80.410	20.84	0.04	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	4,475.61000	4.47561		4,606.17000	4.60617	4,475.610	21.10	0.72	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	3,710.79000	3.71079		3,833.49000	3.83349	3,710.790	21.42	0.65	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			11.65224	79.28262		11.67598	79.13149		24.85	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	214.14000	0.21414		211.06000	0.21106	214.140	23.39	0.05	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	406.27000	0.40627		400.11000	0.40011	406.270	23.39	0.08	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	436.21000	0.43621		429.57000	0.42957	436.210	23.39	0.09	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	724.16000	0.72416		712.88000	0.71288	724.160	23.39	0.14	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	980.32000	0.98032		964.98000	0.96498	980.320	23.39	0.17	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	1,038.67000	1.03867		1,022.41000	1.02241	1,038.670	23.39	0.18	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	1,062.70000	1.06270		1,046.07000	1.04607	1,062.700	23.39	0.19	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	6,828.05000	6.82805		6,936.30000	6.93630	6,828.050	23.48	0.61	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	6,368.77000	6.36877		6,473.49000	6.47349	6,368.770	23.66	0.58	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	5,565.77000	5.56577		5,663.63000	5.66363	5,565.770	23.99	0.53	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	5,388.28000	5.38828		5,484.50000	5.48450	5,388.280	24.07	0.52	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.86310	75.82788		11.88783	75.67530		24.63	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
R2044	On 04/02/2021	Bond Future	9.66	Call	1,167.69000	1.16769	1,149.70000	1.14970	1,167.690	23.44	0.17	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	12,920.58000	12.92058	13,043.61000	13.04361	12,920.580	23.44	0.74	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	9,822.63000	9.82263	9,933.09000	9.93309	9,822.630	23.44	0.65	0.00	0	405.00	
R2044	On 06/05/2021	Bond Future			12.08058	76.73365	12.10636	76.57945		21.56	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			11.38258	81.88154	11.40529	81.72920		22.08	0.00	0.00	0	106,774.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	1.45000	0.00145	1.52000	0.00152	1.450	20.08	0.00	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	4.97000	0.00497	5.12000	0.00512	4.970	20.08	0.00	0.00	0	20,640.00	
R2048	On 06/08/2020	Bond Future	10.35	Call	269.67000	0.26967	265.79000	0.26579	269.670	20.08	0.10	0.00	0	640.00	
R2048	On 06/08/2020	Bond Future	10.85	Call	936.36000	0.93636	917.56000	0.91756	936.360	20.70	0.27	0.00	0	640.00	
R2048	On 06/08/2020	Bond Future	11.10	Call	1,542.10000	1.54210	1,510.51000	1.51051	1,542.100	21.31	0.39	0.00	0	470.00	
R2048	On 06/08/2020	Bond Future	11.80	Call	4,058.90000	4.05890	3,982.18000	3.98218	4,058.900	22.64	0.68	0.00	0	470.00	
R2048	On 06/08/2020	Bond Future	12.25	Call	6,158.75000	6.15875	6,056.63000	6.05663	6,158.750	23.84	0.81	0.00	0	814.00	
R2048	On 06/08/2020	Bond Future	12.75	Call	8,603.82000	8.60382	8,479.72000	8.47972	8,603.820	24.54	0.91	0.00	0	814.00	
R2048	On 05/11/2020	Bond Future			11.58497	78.34615	11.60858	78.19266		25.27	0.00	0.00	0	0.00	
R2048	On 05/11/2020	Bond Future	10.00	Call	1,048.69000	1.04869	1,031.85000	1.03185	1,048.690	23.69	0.18	0.00	0	800.00	
R2048	On 05/11/2020	Bond Future	11.00	Call	2,938.50000	2.93850	2,894.76000	2.89476	2,938.500	24.13	0.39	0.00	0	800.00	
R2048	On 04/02/2021	Bond Future			11.79336	79.26084	11.81798	79.10589		23.65	0.00	0.00	0	0.00	
R2048	On 06/05/2021	Bond Future			11.99977	75.79122	12.02544	75.63460		21.96	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R208	On 06/08/2020	Bond Future			3.48308	104.49629	3.54071	104.45974		0.37	0.00	0.00	0	23,391.00	
R208	On 05/11/2020	Bond Future			2.91768	102.22284	3.01095	102.18644		0.26	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			10.79776	68.29087	10.81011	68.22259		21.87	0.00	226,862,270.14	3,322	61,617.00	
R209	On 05/11/2020	Bond Future			10.98857	65.88136	11.00131	65.81272		25.84	0.00	0.00	0	0.00	
R209	On 04/02/2021	Bond Future			11.17970	66.65079	11.19287	66.58161		23.95	0.00	0.00	0	0.00	
R209	On 06/05/2021	Bond Future			11.37573	64.30443	11.38937	64.23460		22.10	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			185.17933	185.17933	185.91836	185.91836			0.00	0.00	0	1,929.00	

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 05/11/2020	Bond Future	184.49920	184.49920		185.24722	185.24722			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future	186.69606	186.69606		187.45381	187.45381			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future	186.22421	186.22421		186.99145	186.99145			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	166.24880	166.24880		166.23715	166.23715			0.00	0.00	0	7,044.00
R212	On 05/11/2020	Bond Future	168.06789	168.06789		168.05695	168.05695			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future	167.74783	167.74783		167.73746	167.73746			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future	169.78715	169.78715		169.77702	169.77702			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	9.69203	85.58923		9.67889	85.66466		15.98	0.00	0.00	0	17,366.00
R213	On 05/11/2020	Bond Future	9.88340	82.97573		9.86965	83.05245		18.75	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future	10.07899	83.94421		10.06461	84.02213		17.51	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future	10.27428	81.41315		10.25926	81.49225		15.99	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	11.09612	65.98854		11.12881	65.80647		23.36	0.00	0.00	0	20,956.00
R214	On 05/11/2020	Bond Future	11.28476	63.41753		11.31865	63.23382		27.66	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future	11.47778	64.15782		11.51297	63.97228		25.60	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future	11.66841	61.64328		11.70495	61.45565		23.69	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 :											464,053,229.03	5,756	1 268 803,00
Grand Total:											464,053,229.03	5,756	1 268 803,00