



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: 13/07/2020

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	90.70000		90.70000		90.77000	90.77000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	728.24900		728.24900		726.49300	726.49300			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	735.98300		735.98300		734.21900	734.21900			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	744.50500		744.50500		742.73000	742.73000			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	753.32600		753.32600		751.53500	751.53500			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	796.51400		796.51400		793.25800	793.25800			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	804.97300		804.97300		801.69300	801.69300			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	814.29400		814.29400		810.98700	810.98700			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	823.94100		823.94100		820.60000	820.60000			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	698.22000		698.22000		696.03700	696.03700			0.00	0.00	0	213.0
ALBI	On 05/11/2020	Index Future	705.63500		705.63500		703.43900	703.43900			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	713.80500		713.80500		711.59400	711.59400			0.00	0.00	0	0.0

an
st

00

00

00

00

00

00

00

00

00

00

00

00

:45

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	722.26200		722.26200		720.02900	720.02900			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	12.01039		73.64231		12.06404	73.37059			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future	12.27795		70.64276		12.33385	70.36854			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	12.55300		71.46243		12.61134	71.18536			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.83214		68.53313		12.89305	68.25294			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	12.38661		73.43457		12.43003	73.19184			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future	12.64410		69.94920		12.68950	69.70429			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	12.90068		70.76176		12.94815	70.51432			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	13.17143		67.34287		13.22120	67.09267			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	689.75800		689.75800		687.63400	687.63400			0.00	6,897,580.00	1	1,021.0
GOVI	On 05/11/2020	GOVI	697.08300		697.08300		694.94700	694.94700			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI	705.15400		705.15400		703.00300	703.00300			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	713.50800		713.50800		711.33700	711.33700			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future	136.72748		136.72748		136.75120	136.75120			0.00	0.00	0	6,043.0
I2025	On 05/11/2020	Bond Future	138.19936		138.19936		138.22402	138.22402			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	138.32876		138.32876		138.35430	138.35430			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	140.00161		140.00161		140.02779	140.02779			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	97.85700		97.85700		97.87258	97.87258			0.00	0.00	0	5,012.0
I2029	On 05/11/2020	Bond Future	97.78736		97.78736		97.80363	97.80363			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future	98.94460		98.94460		98.96146	98.96146			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	99.00343		99.00343		99.02068	99.02068			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	91.75826	91.75826		91.77182	91.77182				0.00	0.00	0	12,378.0
I2033	On 05/11/2020	Bond Future	91.54896	91.54896		91.56310	91.56310				0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future	92.63219	92.63219		92.64699	92.64699				0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	92.53798	92.53798		92.55315	92.55315				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	102.05860	102.05860		102.07368	102.07368				0.00	5,511,164.40	54	10,802.0
I2038	On 05/11/2020	Bond Future	103.15723	103.15723		103.17298	103.17298				0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future	102.68388	102.68388		102.70031	102.70031				0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future	103.92593	103.92593		103.94275	103.94275				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	91.79301	91.79301		91.80636	91.80636				0.00	0.00	0	16,357.0
I2046	On 05/11/2020	Bond Future	91.01660	91.01660		91.03060	91.03060				0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future	92.09387	92.09387		92.10856	92.10856				0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future	91.42012	91.42012		91.43517	91.43517				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	91.62253	91.62253		91.63594	91.63594				0.00	0.00	0	17,165.0
I2050	On 05/11/2020	Bond Future	92.60885	92.60885		92.62283	92.62283				0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future	91.81700	91.81700		91.83158	91.83158				0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future	92.92752	92.92752		92.94251	92.94251				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	247.95300	247.95300		248.04500	248.04500				0.00	0.00	0	1,207.0
IGOV	On 05/11/2020	Index Future	250.64800	250.64800		250.74500	250.74500				0.00	0.00	0	47.0
IGOV	On 04/02/2021	Index Future	253.61000	253.61000		253.71200	253.71200				0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	256.67500	256.67500		256.77900	256.77900				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/07/2020	Jibar Tradeable Future	3.86500	96.13500		3.87500	96.12500				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.67500	96.32500		3.69500	96.30500				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.63500	96.36500		3.66500	96.33500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.52500	96.47500		3.56500	96.43500				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.51500	96.48500		3.56500	96.43500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.52500	96.47500		3.58500	96.41500				0.00	0.00	0	30.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.56000	96.44000		3.64000	96.36000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.73000	96.27000		3.80000	96.20000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.72500	96.27500		3.84500	96.15500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.10000	95.90000		4.19000	95.81000				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.10500	95.89500		4.23500	95.76500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.61500	95.38500		4.64500	95.35500				0.00	0.00	0	0.0
R186	On 06/08/2020	Bond Future	7.75118	115.06750		7.79902	114.81124			9.12	0.00	19,101,205.00	166	73,122.0

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
R186	On 06/08/2020	Bond Future	7.45	Call	424.65000		0.42465	408.94000	0.40894	424.650	8.80	0.27	0.00	0	2,500.0	
R186	On 06/08/2020	Bond Future	7.45	Put	2,054.93000		2.05493	2,295.48000	2.29548	2,054.930	8.80	0.73	0.00	0	2,500.0	
R186	On 06/08/2020	Bond Future	8.00	Put	533.15000		0.53315	675.92000	0.67592	533.150	9.12	0.31	0.00	0	15,177.0	
R186	On 06/08/2020	Bond Future	8.00	Call	1,858.00000		1.85800	1,744.51000	1.74451	1,858.000	9.12	0.69	0.00	0	900.0	
R186	On 06/08/2020	Bond Future	9.00	Call	6,467.80000		6.46780	6,222.80000	6.22280	6,467.800	10.04	0.99	0.00	0	900.0	
R186	On 05/11/2020	Bond Future			7.93754		116.27789	7.98795	116.01955		10.17	0.00	0.00	0	0.0	
R186	On 05/11/2020	Bond Future	7.00	Call	869.98000		0.86998	835.77000	0.83577	869.980	9.92	0.24	0.00	0	1,200.0	
R186	On 05/11/2020	Bond Future	7.84	Call	2,377.46000		2.37746	2,288.98000	2.28898	2,377.460	10.05	0.48	0.00	0	3,500.0	
R186	On 05/11/2020	Bond Future	8.00	Call	2,786.38000		2.78638	2,685.26000	2.68526	2,786.380	10.09	0.53	0.00	0	1,200.0	
R186	On 05/11/2020	Bond Future	8.34	Call	3,779.48000		3.77948	3,650.91000	3.65091	3,779.480	10.21	0.63	0.00	0	3,500.0	
R186	On 05/11/2020	Bond Future	9.26	Put	630.03000		0.63003	696.97000	0.69697	630.030	10.85	0.16	0.00	0	3,500.0	
R186	On 04/02/2021	Bond Future			8.12157		112.34345	8.17482	112.08265		9.73	0.00	0.00	0	0.0	
R186	On 06/05/2021	Bond Future			8.31824		113.67679	8.37468	113.41316		8.47	0.00	0.00	0	0.0	
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
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			306.08777		306.08777	306.14938	306.14938			0.00	0.00	0	2,591.0	
R197	On 05/11/2020	Bond Future			309.38255		309.38255	309.44636	309.44636			0.00	0.00	0	0.0	
R197	On 04/02/2021	Bond Future			305.19948		305.19948	305.26532	305.26532			0.00	0.00	0	0.0	
R197	On 06/05/2021	Bond Future			308.89123		308.89123	308.95860	308.95860			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			204.51746		204.51746	204.54735	204.54735			0.00	0.00	0	8,040.0	
R202	On 05/11/2020	Bond Future			206.71889		206.71889	206.75017	206.75017			0.00	0.00	0	0.0	
R202	On 04/02/2021	Bond Future			204.99846		204.99846	205.03114	205.03114			0.00	0.00	0	0.0	
R202	On 06/05/2021	Bond Future			207.47780		207.47780	207.51139	207.51139			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			4.96211		110.07715	4.98895	110.01097		2.42	0.00	9,906,943.50	90	32,180.0	
R2023	On 05/11/2020	Bond Future			5.04265		107.32832	5.07241	107.26198		2.64	0.00	0.00	0	0.0	
R2023	On 04/02/2021	Bond Future			5.09668		108.57288	5.13018	108.50627		2.51	0.00	0.00	0	0.0	
R2023	On 06/05/2021	Bond Future			5.13872		105.95016	5.17702	105.88301		2.29	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			9.48709		91.09814	9.54518	90.76306		15.06	0.00	0.00	0	106,739.0	
R2030	On 06/08/2020	Bond Future	8.36	Call	28.92000		0.02892	32.16000	0.03216	28.920	14.10	0.02	0.00	0	800.0	
R2030	On 06/08/2020	Bond Future	8.50	Call	54.99000		0.05499	58.79000	0.05879	54.990	14.10	0.04	0.00	0	323.0	
R2030	On 06/08/2020	Bond Future	8.86	Call	230.24000		0.23024	228.44000	0.22844	230.240	14.16	0.14	0.00	0	800.0	
R2030	On 06/08/2020	Bond Future	9.05	Call	436.43000		0.43643	422.32000	0.42232	436.430	14.30	0.23	0.00	0	450.0	
R2030	On 06/08/2020	Bond Future	9.20	Put	2,362.16000		2.36216	2,666.43000	2.66643	2,362.160	14.46	0.68	0.00	0	2,500.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 06/08/2020	Bond Future	9.20	Call	682.08000	0.68208		651.27000	0.65127	682.080	14.46	0.32	0.00	0	323.0	
R2030	On 06/08/2020	Bond Future	9.42	Put	1,578.91000	1.57891		1,847.02000	1.84702	1,578.910	14.73	0.54	0.00	0	800.0	
R2030	On 06/08/2020	Bond Future	9.75	Call	2,270.91000	2.27091		2,130.89000	2.13089	2,270.910	15.06	0.67	0.00	0	450.0	
R2030	On 06/08/2020	Bond Future	9.95	Put	463.36000	0.46336		611.87000	0.61187	463.360	15.27	0.22	0.00	0	5,850.0	
R2030	On 06/08/2020	Bond Future	10.00	Call	3,308.62000	3.30862		3,110.96000	3.11096	3,308.620	15.32	0.80	0.00	0	470.0	
R2030	On 06/08/2020	Bond Future	10.21	Call	4,285.62000	4.28562		4,047.09000	4.04709	4,285.620	15.66	0.88	0.00	0	622.0	
R2030	On 06/08/2020	Bond Future	10.70	Call	6,724.99000	6.72499		6,425.39000	6.42539	6,724.990	16.52	0.97	0.00	0	470.0	
R2030	On 06/08/2020	Bond Future	10.87	Put	28.91000	0.02891		51.45000	0.05145	28.910	16.61	0.02	0.00	0	622.0	
R2030	On 06/08/2020	Bond Future	11.47	Put	2.00000	0.00200		4.83000	0.00483	2.000	16.61	0.00	0.00	0	622.0	
R2030	On 05/11/2020	Bond Future			9.68707	92.05673		9.74755	91.71857		16.86	0.00	0.00	0	500.0	
R2030	On 05/11/2020	Bond Future	8.10	Call	634.31000	0.63431		609.28000	0.60928	634.310	16.26	0.15	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.34	Call	861.28000	0.86128		826.62000	0.82662	861.280	16.26	0.19	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	8.36	Call	882.68000	0.88268		847.12000	0.84712	882.680	16.26	0.20	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	8.53	Call	1,081.26000	1.08126		1,037.36000	1.03736	1,081.260	16.26	0.23	4,929,394.30	232	15,414.0	
R2030	On 05/11/2020	Bond Future	8.73	Call	1,355.33000	1.35533		1,300.13000	1.30013	1,355.330	16.26	0.27	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.85	Call	1,542.09000	1.54209		1,479.33000	1.47933	1,542.090	16.26	0.30	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.86	Call	1,558.44000	1.55844		1,495.02000	1.49502	1,558.440	16.26	0.30	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.03	Call	1,857.89000	1.85789		1,782.73000	1.78273	1,857.890	16.27	0.35	7,389,823.58	232	15,414.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	1,877.44000	1.87744		1,801.55000	1.80155	1,877.440	16.28	0.35	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	2,273.12000	2.27312		2,182.82000	2.18282	2,273.120	16.37	0.40	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	3,651.87000	3.65187		3,868.28000	3.86828	3,651.870	16.61	0.50	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	2,977.82000	2.97782		3,172.51000	3.17251	2,977.820	16.77	0.44	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.99	Put	2,667.57000	2.66757		2,850.87000	2.85087	2,667.570	16.85	0.40	0.00	0	5,000.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	2,512.09000	2.51209		2,689.29000	2.68929	2,512.090	16.90	0.39	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,918.61000	1.91861		2,069.64000	2.06964	1,918.610	17.17	0.32	6,762,446.12	232	15,414.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,758.79000	1.75879		1,901.82000	1.90182	1,758.790	17.29	0.30	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.88999	89.11940		9.95309	88.77778		16.36	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,338.47000	1.33847		1,284.14000	1.28414	1,338.470	15.79	0.23	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,350.54000	1.35054		1,295.76000	1.29576	1,350.540	15.79	0.23	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	2,044.45000	2.04445		1,964.77000	1.96477	2,044.450	15.79	0.32	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,499.03000	2.49903		2,404.08000	2.40408	2,499.030	15.79	0.37	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	3,537.97000	3.53797		3,712.82000	3.71282	3,537.970	16.33	0.42	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			10.10344	90.17758		10.16936	89.83210		14.12	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	886.47000	0.88647		844.88000	0.84488	886.470	13.44	0.16	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	7,281.19000	7.28119		7,525.73000	7.52573	7,281.190	13.44	0.64	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	4,977.22000	4.97722		5,177.79000	5.17779	4,977.220	13.73	0.51	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			10.37098	88.85632		10.43420	88.47788		17.45	0.00	0.00	0	106,623.0	
R2032	On 06/08/2020	Bond Future	8.79	Call	5.32000	0.00532		6.67000	0.00667	5.320	16.25	0.00	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.29	Call	57.59000	0.05759		61.76000	0.06176	57.590	16.25	0.04	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.91	Put	3,330.12000	3.33012		3,690.93000	3.69093	3,330.120	16.37	0.77	0.00	0	800.0	
R2032	On 05/11/2020	Bond Future			10.58849	85.64647		10.65426	85.26454		20.40	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
R2032	On 05/11/2020	Bond Future	8.94	Call	763.13000	0.76313		732.06000	0.73206	763.130	19.57	0.16	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.11	Call	933.92000	0.93392		895.45000	0.89545	933.920	19.57	0.19	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	1,345.92000	1.34592		1,289.83000	1.28983	1,345.920	19.57	0.25	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	1,603.47000	1.60347		1,536.62000	1.53662	1,603.470	19.57	0.29	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	2,816.89000	2.81689		3,015.32000	3.01532	2,816.890	20.39	0.38	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	2,621.51000	2.62151		2,811.86000	2.81186	2,621.510	20.47	0.36	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			10.80633	86.64041		10.87483	86.25442		19.04	0.00	0.00	0	0.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	1,098.59000	1.09859		1,052.59000	1.05259	1,098.590	18.33	0.18	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,690.88000	1.69088		1,622.19000	1.62219	1,690.880	18.33	0.25	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	4,865.50000	4.86550		5,084.44000	5.08444	4,865.500	18.91	0.47	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			11.03175	83.52177		11.10317	83.13143		17.17	0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,302.51000	3.30251		3,170.60000	3.17060	3,302.510	16.40	0.41	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	2,212.38000	2.21238		2,333.10000	2.33310	2,212.380	18.31	0.25	0.00	0	736.0	
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			11.03259	88.51273		11.09081	88.14542		19.54	0.00	478,057,254.73	5,401	105,558.0	
R2035	On 06/08/2020	Bond Future	8.75	Call	0.12000	0.00012		0.21000	0.00021	0.120	18.05	0.00	0.00	0	3,000.0	
R2035	On 06/08/2020	Bond Future	9.00	Call	0.63000	0.00063		0.98000	0.00098	0.630	18.05	0.00	0.00	0	24,761.0	
R2035	On 06/08/2020	Bond Future	9.09	Call	1.10000	0.00110		1.63000	0.00163	1.100	18.05	0.00	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	9.67	Call	23.39000	0.02339		27.61000	0.02761	23.390	18.05	0.02	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	10.45	Put	4,234.89000	4.23489		4,601.06000	4.60106	4,234.890	18.26	0.81	0.00	0	500.0	
R2035	On 05/11/2020	Bond Future			11.25689	84.96997		11.31745	84.59923		22.68	0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future			11.48674	85.95555		11.54985	85.58093		21.19	0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	10,850.36000	10.85036		11,149.91000	11.14991	10,850.360	20.30	0.71	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	6,494.98000	6.49498		6,734.29000	6.73429	6,494.980	20.64	0.53	0.00	0	650.0	
R2035	On 06/05/2021	Bond Future			11.71539	82.49723		11.78113	82.11841		19.20	0.00	0.00	0	0.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	2,252.35000	2.25235		2,168.16000	2.16816	2,252.350	18.30	0.29	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	6,833.64000	6.83364		7,065.10000	7.06510	6,833.640	18.59	0.53	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	4,813.93000	4.81393		5,002.07000	5.00207	4,813.930	19.22	0.42	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			11.27218	79.71867		11.33045	79.35745		21.81	0.00	564,248,746.26	7,078	113,827.0	
R2037	On 05/11/2020	Bond Future			11.48914	80.55758		11.54971	80.19292		24.16	0.00	0.00	0	276.0	
R2037	On 04/02/2021	Bond Future			11.71120	77.23670		11.77427	76.86824		23.82	0.00	0.00	0	0.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	1,316.34000	1.31634		1,272.10000	1.27210	1,316.340	22.88	0.19	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	10,948.11000	10.94811		11,241.55000	11.24155	10,948.110	22.88	0.70	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	2,509.88000	2.50988		2,428.13000	2.42813	2,509.880	22.88	0.32	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	8,533.38000	8.53338		8,799.43000	8.79943	8,533.380	22.88	0.62	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	4,915.56000	4.91556		5,116.23000	5.11623	4,915.560	23.72	0.43	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	6,226.51000	6.22651		6,054.38000	6.05438	6,226.510	23.79	0.58	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	1,727.87000	1.72787		1,830.21000	1.83021	1,727.870	25.39	0.19	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			11.94078	78.15413		12.00649	77.78154		20.40	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	

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 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/08/2020	Bond Future			11.50766		80.96249		11.54065	80.74913		22.67	0.00	6,638,924.18	82	56,400.0
R2040	On 06/08/2020	Bond Future	9.57	Call	1.52000		0.00152		2.53000	0.00253	1.520	20.87	0.00	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.07	Call	20.55000		0.02055		27.41000	0.02741	20.550	20.87	0.01	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.79	Put	5,191.42000		5.19142	5,433.86000	5,433.86000	5,191.42000	5,191.420	20.92	0.86	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.85	Put	4,829.98000		4.82998	5,073.83000	5,073.83000	4,829.98000	4,829.980	21.00	0.83	0.00	0	12,496.0
R2040	On 06/08/2020	Bond Future	11.26	Put	2,751.31000		2.75131	2,989.49000	2,989.49000	2,751.31000	2,751.310	21.76	0.63	0.00	0	517.0
R2040	On 05/11/2020	Bond Future			11.72623		81.81451		11.76053	81.59931		24.81	0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future	9.50	Call	459.73000		0.45973	462.92000	0.46292	459.73000	459.730	23.54	0.10	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	625.21000		0.62521	627.21000	0.62721	625.21000	625.210	23.54	0.12	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	874.43000		0.87443	873.91000	0.87391	874.43000	874.430	23.54	0.16	0.00	0	2,230.0
R2040	On 05/11/2020	Bond Future	10.23	Call	1,140.03000		1.14003	1,136.19000	1.13619	1,140.03000	1,140.030	23.54	0.20	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	2,445.17000		2.44517	2,420.82000	2.42082	2,445.17000	2,445.170	23.54	0.36	0.00	0	2,230.0
R2040	On 05/11/2020	Bond Future	11.50	Put	5,230.04000		5.23004	5,400.83000	5.40083	5,230.04000	5,230.040	24.21	0.52	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	4,566.45000		4.56645	4,728.14000	4.72814	4,566.45000	4,566.450	24.47	0.48	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			11.95038		78.25797		11.98611	78.04071		24.51	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	933.06000		0.93306	924.67000	0.92467	933.06000	933.060	23.45	0.14	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	1,007.11000		1.00711	997.70000	0.99770	1,007.11000	1,007.110	23.45	0.15	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	1,571.83000		1.57183	1,554.24000	1.55424	1,571.83000	1,571.830	23.45	0.22	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	1,806.81000		1.80681	1,785.69000	1.78569	1,806.81000	1,806.810	23.45	0.24	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	6,922.44000		6.92244	7,078.69000	7.07869	6,922.44000	6,922.440	23.79	0.53	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	6,334.22000		6.33422	6,484.31000	6.48431	6,334.22000	6,334.220	23.97	0.50	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			12.18178		79.18759		12.21904	78.96796		21.03	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 06/08/2020	Bond Future			11.65174		77.11996		11.66950	77.00678		23.65	0.00	1,011,890,995.16	13,121	61,697.0
R2044	On 06/08/2020	Bond Future	9.01	Call	0.01000		0.00001	0.03000	0.00003	0.01000	0.010	21.85	0.00	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.36	Call	0.16000		0.00016	0.36000	0.00036	0.16000	0.160	21.85	0.00	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	9.66	Call	1.14000		0.00114	2.10000	0.00210	1.14000	1.140	21.85	0.00	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.98	Call	6.83000		0.00683	10.66000	0.01066	6.83000	6.830	21.85	0.01	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	10.93	Put	5,166.71000		5.16671	5,323.79000	5.32379	5,166.71000	5,166.710	21.85	0.86	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	11.09	Put	4,232.09000		4.23209	4,397.59000	4.39759	4,232.09000	4,232.090	21.96	0.79	0.00	0	602.0
R2044	On 05/11/2020	Bond Future			11.86739		77.93152		11.88585	77.81751		25.96	0.00	0.00	0	0.0
R2044	On 05/11/2020	Bond Future	8.87	Call	141.37000		0.14137	148.24000	0.14824	141.37000	141.370	24.72	0.03	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	280.83000		0.28083	291.05000	0.29105	280.83000	280.830	24.72	0.06	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	9.34	Call	303.09000		0.30309	313.72000	0.31372	303.09000	303.090	24.72	0.07	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	9.72	Call	522.31000		0.52231	535.94000	0.53594	522.31000	522.310	24.72	0.11	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	723.30000		0.72330	738.51000	0.73851	723.30000	723.300	24.72	0.14	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	10.02	Call	769.70000		0.76970	785.16000	0.78516	769.70000	769.700	24.72	0.15	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	788.88000		0.78888	804.43000	0.80443	788.88000	788.880	24.72	0.15	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	7,593.08000		7.59308	7,719.50000	7.71950	7,593.08000	7,593.080	24.72	0.66	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	7,066.34000		7.06634	7,191.25000	7.19125	7,066.34000	7,066.340	24.72	0.63	0.00	0	1,815.0

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
R2044	On 05/11/2020	Bond Future	11.38	Put	6,159.57000		6.15957	6,281.20000	6,281.20000	6,159.570		24.88	0.58	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	11.43	Put	5,961.53000		5.96153	6,082.29000	6,082.29000	5,961.530		24.94	0.57	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			12.08876		74.45506	12.10798	74.34014			25.64	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	968.39000		0.96839	974.42000	0.97442	968.390		24.58	0.15	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.29	Put	13,980.12000		13.98012	14,098.83000	14.09883	13,980.120		24.58	0.77	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.84	Put	10,762.83000		10.76283	10,876.77000	10.87677	10,762.830		24.58	0.68	0.00	0	405.0
R2044	On 06/05/2021	Bond Future			12.31707		75.33961	12.33712	75.22351			21.93	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2048	On 06/08/2020	Bond Future			11.57937		80.57896	11.60710	80.39855			22.87	0.00	0.00	0	111,984.0
R2048	On 06/08/2020	Bond Future	9.00	Call	0.01000		0.00001	0.03000	0.00003	0.010		21.05	0.00	0.00	0	3,000.0
R2048	On 06/08/2020	Bond Future	9.25	Call	0.08000		0.00008	0.18000	0.00018	0.080		21.05	0.00	0.00	0	20,640.0
R2048	On 06/08/2020	Bond Future	10.35	Call	47.10000		0.04710	59.99000	0.05999	47.100		21.05	0.03	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	10.85	Call	293.97000		0.29397	327.33000	0.32733	293.970		21.05	0.14	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	11.10	Call	609.40000		0.60940	648.56000	0.64856	609.400		21.18	0.24	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	11.80	Call	2,635.80000		2.63580	2,631.17000	2.63117	2,635.800		22.56	0.63	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	12.25	Call	4,639.05000		4.63905	4,572.55000	4.57255	4,639.050		23.29	0.82	0.00	0	814.0
R2048	On 06/08/2020	Bond Future	12.75	Call	7,159.92000		7.15992	7,039.01000	7.03901	7,159.920		24.60	0.93	0.00	0	814.0
R2048	On 05/11/2020	Bond Future			11.79249		77.01578	11.82139	76.83381			26.43	0.00	0.00	0	250.0
R2048	On 05/11/2020	Bond Future	10.00	Call	785.03000		0.78503	790.50000	0.79050	785.030		25.08	0.15	0.00	0	800.0
R2048	On 05/11/2020	Bond Future	11.00	Call	2,304.91000		2.30491	2,294.29000	2.29429	2,304.910		25.08	0.34	0.00	0	800.0
R2048	On 04/02/2021	Bond Future			12.01125		77.90915	12.04141	77.72550			24.60	0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			12.22814		74.41859	12.25963	74.23293			22.34	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			3.42453		104.53346	3.42216	104.53496			0.30	0.00	69,828,351.28	668	22,723.0
R208	On 05/11/2020	Bond Future			2.86839		102.24209	2.86316	102.24414			0.22	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			10.92011		67.61892	10.97292	67.33198			22.15	0.00	1,352,378.40	20	59,872.0
R209	On 05/11/2020	Bond Future			11.11771		65.19043	11.17245	64.90079			26.17	0.00	0.00	0	0.0
R209	On 04/02/2021	Bond Future			11.31467		65.94698	11.37145	65.65425			24.18	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.51672		63.58804	11.57566	63.29205			22.24	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

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
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	182.24926		182.24926		182.03178	182.03178			0.00	0.00	0	1,957.0
R210	On 05/11/2020	Bond Future	181.53617		181.53617		181.31715	181.31715			0.00	0.00	0	0.0
R210	On 04/02/2021	Bond Future	183.68466		183.68466		183.46393	183.46393			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future	183.19605		183.19605		182.97308	182.97308			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	165.46918		165.46918		165.50450	165.50450			0.00	0.00	0	7,008.0
R212	On 05/11/2020	Bond Future	167.25051		167.25051		167.28701	167.28701			0.00	0.00	0	0.0
R212	On 04/02/2021	Bond Future	166.93514		166.93514		166.97284	166.97284			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future	168.95416		168.95416		168.99268	168.99268			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	9.92613		84.26047		9.98408	83.93592		16.59	0.00	0.00	0	17,142.0
R213	On 05/11/2020	Bond Future	10.12957		81.61814		10.18979	81.29057		19.44	0.00	0.00	0	0.0
R213	On 04/02/2021	Bond Future	10.33664		82.56469		10.39933	82.23373		18.03	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future	10.54360		80.01203		10.60886	79.67738		16.36	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	11.16854		65.58633		11.21120	65.35134		23.50	0.00	0.00	0	19,898.0
R214	On 05/11/2020	Bond Future	11.36209		62.99962		11.40635	62.76248		27.80	0.00	0.00	0	0.0
R214	On 04/02/2021	Bond Future	11.55912		63.73032		11.60511	63.49074		25.63	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	11.75371		61.20674		11.80149	60.96445		23.62	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 :												2,192,515,206.92	27,377	1 287 347.0
Grand Total:												2,192,515,206.92	27,377	1 287 347.0