



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 25/02/2020

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
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	94.45000	94.45000		94.46000	94.46000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	708.90300	708.90300		707.62400	707.62400			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	721.53800	721.53800		720.17400	720.17400			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	734.46400	734.46400		732.95200	732.95200			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	747.84000	747.84000		746.12200	746.12200			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	818.88500	818.88500		816.72200	816.72200			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	833.48100	833.48100		831.20700	831.20700			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	848.41200	848.41200		845.95500	845.95500			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	863.86300	863.86300		861.15500	861.15500			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	727.12400	727.12400		725.62900	725.62900			0.00	0.00	0	209.00
ALBI	On 06/08/2020	Index Future	740.08500	740.08500		738.49900	738.49900			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	753.34200	753.34200		751.60200	751.60200			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	767.06200	767.06200		765.10700	765.10700			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	10.85119	77.81828		10.89417	77.57084				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	10.97067	79.22048		11.01650	78.96155				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.09471	76.83259		11.14463	76.55587				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	11.22509	78.23144		11.28044	77.93067				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 07/05/2020	Bond Future	11.22177	78.33777		11.24407	78.19093				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.33934	79.74944		11.36355	79.59285				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.46010	76.89894		11.48734	76.72601				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	11.58275	78.29880		11.61409	78.10347				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 07/05/2020	GOVI	718.99700	718.99700		717.55400	717.55400				0.00	0.00	0	1,175.00
GOVI	On 06/08/2020	GOVI	731.81200	731.81200		730.28100	730.28100				0.00	0.00	0	0.00
GOVI	On 05/11/2020	GOVI	744.92200	744.92200		743.23800	743.23800				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	758.48800	758.48800		756.59200	756.59200				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	138.48172	138.48172		138.67886	138.67886				0.00	1,246,335.48	9	2,047.00
I2025	On 06/08/2020	Bond Future	139.51081	139.51081		139.69908	139.69908				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.01487	142.01487		142.18269	142.18269				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	143.11062	143.11062		143.24663	143.24663				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 07/05/2020	Bond Future	101.91958	101.91958		101.96475	101.96475				0.00	1,121,115.38	11	3,784.00
I2029	On 06/08/2020	Bond Future	103.78105	103.78105		103.81776	103.81776				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.50544	104.50544		104.52525	104.52525				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	106.43195	106.43195		106.42648	106.42648				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	101.30010	101.30010		101.30299	101.30299				0.00	0.00	0	6,960.00
I2033	On 06/08/2020	Bond Future	103.15015	103.15015		103.14396	103.14396				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 05/11/2020	Bond Future			103.78530		103.78530		103.76154	103.76154			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future			105.69854		105.69854		105.64885	105.64885			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 07/05/2020	Bond Future			117.78877		117.78877		117.79204	117.79204			0.00	0.00	0	10,867.00
I2038	On 06/08/2020	Bond Future			118.25244		118.25244		118.24510	118.24510			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			120.37483		120.37483		120.34727	120.34727			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			120.88133		120.88133		120.82355	120.82355			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 07/05/2020	Bond Future			108.00162		108.00162		108.00469	108.00469			0.00	0.00	0	14,000.00
I2046	On 06/08/2020	Bond Future			109.97404		109.97404		109.96752	109.96752			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			110.15916		110.15916		110.13396	110.13396			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			112.18991		112.18991		112.13693	112.13693			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 07/05/2020	Bond Future			111.95393		111.95393		111.95697	111.95697			0.00	0.00	0	11,773.00
I2050	On 06/08/2020	Bond Future			112.12572		112.12572		112.11877	112.11877			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			114.13839		114.13839		114.11198	114.11198			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			114.32931		114.32931		114.27483	114.27483			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			263.87500		263.87500		263.92900	263.92900			0.00	0.00	0	1,009.00
IGOV	On 06/08/2020	Index Future			268.64200		268.64200		268.67300	268.67300			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future			273.51700		273.51700		273.50300	273.50300			0.00	0.00	0	0.00
IGOV	On 04/02/2021	Index Future			278.56000		278.56000		278.47900	278.47900			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			7.88765		117.34228		7.93564	117.07898		5.65	0.00	62,660,777.52	534	85,255.00
R186	On 07/05/2020	Bond Future	7.90	Put	1,131.60000		1.13160	1,272.28000	1.27228	1,131.600	1,131.600	5.61	0.49	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	228.52000		0.22852	273.40000	0.27340	228.520	228.520	6.04	0.14	0.00	0	23,172.00
R186	On 06/08/2020	Bond Future			7.92248		114.15329		7.97500	113.87487		5.77	0.00	0.00	0	1,870.00
R186	On 06/08/2020	Bond Future	8.25	Put	1,051.65000		1.05165	1,155.41000	1.15541	1,051.650	1,051.650	5.90	0.34	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future			7.95749		116.17556		8.01668	115.87265		5.47	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,768.56000		1.76856	1,636.09000	1.63609	1,768.560	1,768.560	5.31	0.46	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	3,223.19000		3.22319	3,033.04000	3.03304	3,223.190	3,223.190	5.51	0.65	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	395.53000		0.39553	438.90000	0.43890	395.530	395.530	6.18	0.13	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.99060		112.98818		8.05886	112.65157		5.61	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 07/05/2020	Bond Future			308.99356		308.99356		309.01033	309.01033			0.00	0.00	0	2,507.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 06/08/2020	Bond Future			306.87453		306.87453		306.86416	306.86416			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			312.38242		312.38242		312.31940	312.31940			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			310.17644		310.17644		310.03628	310.03628			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 07/05/2020	Bond Future			229.04439		229.04439		229.05089	229.05089			0.00	0.00	0	8,483.00
R202	On 06/08/2020	Bond Future			229.10444		229.10444		229.09081	229.09081			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			233.21676		233.21676		233.16373	233.16373			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			233.28565		233.28565		233.17471	233.17471			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			6.37887		105.00104		6.40644	104.92983		2.05	0.00	6,090,060.32	58	67,917.00
R2023	On 06/08/2020	Bond Future			6.27778		106.89301		6.31232	106.81103		1.96	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.16717		104.85758		6.21398	104.75632		1.88	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			6.01476		106.76686		6.08115	106.63782		1.73	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 07/05/2020	Bond Future			8.84365		96.79455		8.88611	96.53164		8.64	0.00	57,495,962.70	594	74,155.00
R2030	On 07/05/2020	Bond Future	8.45	Call	499.69000		0.49969		445.23000	0.44523	499.690	8.10	0.25	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Call	1,478.58000		1.47858		1,357.84000	1.35784	1,478.580	8.51	0.51	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	9.19	Put	670.07000		0.67007		755.85000	0.75585	670.070	8.82	0.28	0.00	0	7,750.00
R2030	On 06/08/2020	Bond Future			8.90795		94.52926		8.95356	94.25297		8.97	0.00	0.00	0	200.00
R2030	On 06/08/2020	Bond Future	8.36	Call	882.15000		0.88215		813.70000	0.81370	882.150	8.47	0.28	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.86	Call	2,095.44000		2.09544		1,969.28000	1.96928	2,095.440	8.87	0.49	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.42	Put	1,114.79000		1.11479		1,203.54000	1.20354	1,114.790	9.38	0.29	0.00	0	800.00
R2030	On 05/11/2020	Bond Future			8.96867		96.20390		9.01882	95.90641		8.50	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	751.94000		0.75194		693.51000	0.69351	751.940	7.89	0.22	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,144.84000		1.14484		1,064.61000	1.06461	1,144.840	8.06	0.29	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	1,182.80000		1.18280		1,100.62000	1.10062	1,182.800	8.07	0.30	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,538.70000		1.53870		1,439.48000	1.43948	1,538.700	8.19	0.36	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	2,029.50000		2.02950		1,909.47000	1.90947	2,029.500	8.33	0.43	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	2,360.37000		2.36037		2,227.73000	2.22773	2,360.370	8.40	0.47	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	2,389.06000		2.38906		2,255.37000	2.25537	2,389.060	8.41	0.48	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,908.40000		2.90840		2,757.06000	2.75706	2,908.400	8.52	0.54	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,940.71000		2.94071		2,788.34000	2.78834	2,940.710	8.53	0.54	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,587.89000		3.58789		3,416.53000	3.41653	3,587.890	8.67	0.60	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	1,364.76000		1.36476		1,457.58000	1.45758	1,364.760	9.06	0.29	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	1,047.49000		1.04749		1,122.45000	1.12245	1,047.490	9.37	0.23	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	831.80000		0.83180		894.14000	0.89414	831.800	9.54	0.19	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	531.12000		0.53112		575.32000	0.57532	531.120	9.54	0.13	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	455.98000		0.45598		495.19000	0.49519	455.980	9.54	0.12	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.03048		93.94837		9.08678	93.62178		8.80	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	1,469.97000		1.46997		1,373.30000	1.37330	1,469.970	8.24	0.32	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.86	Call	2,661.04000		2.66104		2,516.03000	2.51603	2,661.040	8.56	0.47	0.00	0	800.00

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R2030	On 04/02/2021	Bond Future	10.20	Put	1,098.66000		1.09866	1,172.69000	1.17269	1,098.660	9.68	0.21	0.00	0	800.00	
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.25840		93.75338	9.29566	93.50176		10.18	0.00	10,500,378.56	112	84,120.00	
R2032	On 07/05/2020	Bond Future	8.82	Call	481.10000		0.48110	0.00000	0.00000	481.100	9.17	0.22	125,619,517.87	6,000	3,000.00	
R2032	On 07/05/2020	Bond Future	9.00	Call	859.88000		0.85988	787.86000	0.78786	859.880	9.49	0.34	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.17	Call	1,343.96000		1.34396	1,244.80000	1.24480	1,343.960	9.76	0.45	126,632,578.50	3,000	3,000.00	
R2032	On 07/05/2020	Bond Future	9.20	Call	1,442.44000		1.44244	1,338.38000	1.33838	1,442.440	9.81	0.47	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.30	Call	1,794.17000		1.79417	1,673.79000	1.67379	1,794.170	9.95	0.54	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.50	Call	2,606.20000		2.60620	2,454.40000	2.45440	2,606.200	10.18	0.66	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.54	Put	906.75000		0.90675	0.00000	0.00000	906.750	10.23	0.32	179,987,104.91	6,000	3,000.00	
R2032	On 06/08/2020	Bond Future			9.32858		95.44274	9.36848	95.17812		10.27	0.00	0.00	0	300.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	1,053.57000		1.05357	985.73000	0.98573	1,053.570	9.52	0.29	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	2,440.67000		2.44067	2,319.01000	2.31901	2,440.670	10.08	0.50	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	1,204.02000		1.20402	1,285.77000	1.28577	1,204.020	10.72	0.28	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			9.40026		92.97529	9.44407	92.69001		10.07	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	1,728.75000		1.72875	1,634.22000	1.63422	1,728.750	9.60	0.36	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	2,183.10000		2.18310	2,072.10000	2.07210	2,183.100	9.75	0.42	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	3,226.93000		3.22693	3,083.91000	3.08391	3,226.930	10.02	0.53	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	3,843.38000		3.84338	3,684.48000	3.68448	3,843.380	10.16	0.59	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	498.10000		0.49810	534.62000	0.53462	498.100	11.25	0.11	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	435.17000		0.43517	467.99000	0.46799	435.170	11.25	0.10	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			9.47293		94.66807	9.52200	94.35447		10.03	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	1,715.16000		1.71516	1,621.03000	1.62103	1,715.160	9.38	0.32	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	3,032.35000		3.03235	2,893.34000	2.89334	3,032.350	9.73	0.47	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	1,093.94000		1.09394	1,157.95000	1.15795	1,093.940	11.02	0.19	0.00	0	800.00	
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.67065		95.55591	9.69760	95.35588		11.36	0.00	19,111,182.00	200	118,227.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	387.49000		0.38749	361.75000	0.36175	387.490	10.20	0.17	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.18	Call	504.03000		0.50403	472.15000	0.47215	504.030	10.36	0.21	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.55	Call	1,467.38000		1.46738	1,394.95000	1.39495	1,467.380	11.08	0.43	0.00	0	7,500.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	2,225.15000		2.22515	2,128.27000	2.12827	2,225.150	11.36	0.56	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	2,352.97000		2.35297	2,252.45000	2.25245	2,352.970	11.40	0.58	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.85	Call	2,664.43000		2.66443	2,555.58000	2.55558	2,664.430	11.50	0.62	0.00	0	7,500.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	294.76000		0.29476	324.70000	0.32470	294.760	12.88	0.11	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	199.79000		0.19979	221.66000	0.22166	199.790	13.27	0.08	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			9.74534		97.27760	9.77439	97.06542		11.52	0.00	0.00	0	410.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	451.77000		0.45177	427.47000	0.42747	451.770	10.18	0.14	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	767.66000		0.76766	729.50000	0.72950	767.660	10.18	0.21	0.00	0	24,761.00	
R2035	On 06/08/2020	Bond Future	9.09	Call	943.54000		0.94354	898.84000	0.89884	943.540	10.32	0.25	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	9.67	Call	2,634.45000		2.63445	2,541.70000	2.54170	2,634.450	11.16	0.48	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	10.45	Put	1,194.09000		1.19409	1,254.86000	1.25486	1,194.090	12.09	0.25	0.00	0	500.00	
R2035	On 05/11/2020	Bond Future			9.82458		94.50145	9.85689	94.26926		11.29	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
R2035	On 04/02/2021	Bond Future			9.90692		96.22205		9.94370	95.96224		11.27	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	3,441.29000		3.44129	3,556.88000	3.55688	3,441.290		11.37	0.42	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	1,475.12000		1.47512	1,536.03000	1.53603	1,475.120		12.34	0.21	0.00	0	650.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			9.85600		91.35252		9.88806	91.11447		12.12	0.00	23,203,540.08	254	69,222.00
R2037	On 07/05/2020	Bond Future	9.70	Call	1,367.90000		1.36790	1,284.54000	1.28454	1,367.900		11.64	0.41	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	2,526.82000		2.52682	2,400.37000	2.40037	2,526.820		12.12	0.60	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			9.93694		88.73865		9.97122	88.48808		12.90	0.00	0.00	0	300.00
R2037	On 05/11/2020	Bond Future			10.01384		90.31061		10.05136	90.04031		12.07	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			10.09296		87.69726		10.13489	87.39982		12.66	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 07/05/2020	Bond Future			10.00684		93.90030		10.02863	93.72721		12.58	0.00	18,780,060.00	200	47,815.00
R2040	On 07/05/2020	Bond Future	9.50	Call	477.73000		0.47773	453.64000	0.45364	477.730		10.99	0.19	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	1,418.98000		1.41898	1,362.32000	1.36232	1,418.980		11.86	0.41	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	2,001.40000		2.00140	1,928.90000	1.92890	2,001.400		12.19	0.51	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	2,667.33000		2.66733	2,579.01000	2.57901	2,667.330		12.42	0.60	0.00	0	7,500.00
R2040	On 06/08/2020	Bond Future			10.08897		91.08168		10.11257	90.89705		13.43	0.00	0.00	0	600.00
R2040	On 06/08/2020	Bond Future	9.57	Call	1,427.22000		1.42722	1,379.26000	1.37926	1,427.220		12.43	0.31	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	3,134.68000		3.13468	3,051.12000	3.05112	3,134.680		13.21	0.51	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	1,368.76000		1.36876	1,424.39000	1.42439	1,368.760		14.25	0.25	0.00	0	800.00
R2040	On 05/11/2020	Bond Future			10.16694		92.69509		10.19333	92.49153		12.56	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,624.29000		1.62429	1,570.51000	1.57051	1,624.290		11.71	0.30	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,284.15000		2.28415	2,215.45000	2.21545	2,284.150		12.01	0.38	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	3,205.49000		3.20549	3,118.86000	3.11886	3,205.490		12.31	0.47	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	4,104.02000		4.10402	4,002.35000	4.00235	4,104.020		12.54	0.54	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	995.22000		0.99522	1,034.50000	1.03450	995.220		14.01	0.16	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	768.54000		0.76854	800.83000	0.80083	768.540		14.01	0.13	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			10.24718		89.87477		10.27747	89.64459		13.22	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.57	Call	2,255.38000		2.25538	2,184.65000	2.18465	2,255.380		12.38	0.34	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	3,858.45000		3.85845	3,756.10000	3.75610	3,858.450		12.84	0.48	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	11.74	Put	1,267.33000		1.26733	1,312.78000	1.31278	1,267.330		14.47	0.17	0.00	0	800.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future			10.06475		90.63450		10.08135	90.50043		13.26	0.00	10,151,064.00	112	77,912.00
R2044	On 07/05/2020	Bond Future	9.26	Call	147.27000		0.14727	141.86000	0.14186	147.270		11.27	0.07	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	202.25000		0.20225	194.92000	0.19492	202.250		11.37	0.10	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	331.95000		0.33195	320.26000	0.32026	331.950		11.52	0.14	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,474.60000		1.47460	1,433.49000	1.43349	1,474.600		12.65	0.41	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,699.63000		1.69963	1,653.78000	1.65378	1,699.630		12.79	0.45	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,738.77000		1.73877	1,692.12000	1.69212	1,738.770		12.81	0.46	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	453.00000		0.45300	482.59000	0.48259	453.000		14.39	0.15	0.00	0	129.00

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 07/05/2020	Bond Future	11.02	Put	292.72000	0.29272		313.94000	0.31394	292.720	14.92	0.10	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	253.37000	0.25337		272.33000	0.27233	253.370	15.10	0.09	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.14425	87.88228		10.16242	87.73765		14.17	0.00	0.00	0	500.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	372.55000	0.37255		361.16000	0.36116	372.550	12.51	0.11	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	841.10000	0.84110		817.90000	0.81790	841.100	12.72	0.21	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,573.37000	1.57337		1,535.54000	1.53554	1,573.370	13.29	0.32	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,640.84000	2.64084		2,585.53000	2.58553	2,640.840	13.82	0.45	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	1,287.61000	1.28761		1,330.14000	1.33014	1,287.610	15.34	0.23	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,071.17000	1.07117		1,108.15000	1.10815	1,071.170	15.69	0.20	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.21958	89.43907		10.24025	89.27671		13.26	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	496.11000	0.49611		480.67000	0.48067	496.110	12.01	0.12	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,045.26000	1.04526		1,015.89000	1.01589	1,045.260	12.01	0.21	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	1,132.41000	1.13241		1,101.00000	1.10100	1,132.410	12.01	0.23	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	2,055.10000	2.05510		2,005.31000	2.00531	2,055.100	12.32	0.35	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,891.13000	2.89113		2,827.90000	2.82790	2,891.130	12.66	0.44	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	3,075.03000	3.07503		3,009.10000	3.00910	3,075.030	12.72	0.45	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	3,149.56000	3.14956		3,082.55000	3.08255	3,149.560	12.75	0.46	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	1,653.49000	1.65349		1,701.05000	1.70105	1,653.490	14.00	0.25	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	1,487.35000	1.48735		1,531.14000	1.53114	1,487.350	14.19	0.23	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	1,221.76000	1.22176		1,259.18000	1.25918	1,221.760	14.58	0.19	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,167.09000	1.16709		1,203.13000	1.20313	1,167.090	14.67	0.18	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			10.29699	86.68464		10.32118	86.49731		13.97	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	2,424.82000	2.42482		2,366.04000	2.36604	2,424.820	13.17	0.35	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	4,659.88000	4.65988		4,756.18000	4.75618	4,659.880	13.79	0.48	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	2,946.02000	2.94602		3,016.62000	3.01662	2,946.020	14.31	0.34	0.00	0	405.00	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 07/05/2020	Bond Future			10.07417	89.43526		10.09073	89.29817		13.69	0.00	0.00	0	91,017.00	
R2048	On 07/05/2020	Bond Future	9.69	Call	784.92000	0.78492		760.06000	0.76006	784.920	12.50	0.27	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.20	Put	1,666.57000	1.66657		1,738.35000	1.73835	1,666.570	13.61	0.41	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.70	Put	590.74000	0.59074		626.93000	0.62693	590.740	14.58	0.18	0.00	0	300.00	
R2048	On 06/08/2020	Bond Future			10.14723	91.04672		10.16530	90.89914		13.93	0.00	0.00	0	400.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	351.85000	0.35185		340.99000	0.34099	351.850	12.29	0.10	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	631.44000	0.63144		613.01000	0.61301	631.440	12.29	0.17	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.22363	88.22345		10.24415	88.05813		13.70	0.00	0.00	0	0.00	
R2048	On 04/02/2021	Bond Future			10.30268	89.82975		10.32663	89.63957		13.72	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 07/05/2020	Bond Future			6.06927	101.34390		6.07018	101.34313		0.44	0.00	3,547,036.50	35	16,649.00	
R208	On 06/08/2020	Bond Future			5.59776	103.17005		5.61385	103.16007		0.37	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.53374	101.59566		4.60521	101.56811		0.24	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	

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
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 07/05/2020	Bond Future			9.72385		72.88470		9.75577	72.68254		12.90	0.00	0.00	0	67,905.00
R209	On 06/08/2020	Bond Future			9.79491		74.19800		9.82889	73.98558		12.98	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future			9.86683		72.36232		9.90389	72.13367		12.91	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			9.93958		73.67979		9.98077	73.42901		12.92	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 07/05/2020	Bond Future			188.14420		188.14420		188.15052	188.15052			0.00	1,128,865.20	6	1,935.00
R210	On 06/08/2020	Bond Future			191.58033		191.58033		191.56987	191.56987			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			192.30741		192.30741		192.26420	192.26420			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			195.85241		195.85241		195.76116	195.76116			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 07/05/2020	Bond Future			165.04867		165.04867		165.05873	165.05873			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future			165.77741		165.77741		165.77276	165.77276			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.75288		168.75288		168.71986	168.71986			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			169.54426		169.54426		169.46922	169.46922			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 07/05/2020	Bond Future			9.06074		87.37198		9.09793	87.14342		9.73	0.00	0.00	0	18,251.00
R213	On 06/08/2020	Bond Future			9.12212		88.94629		9.16197	88.70577		9.72	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future			9.18875		86.97314		9.23256	86.71354		9.62	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			9.25774		88.55670		9.30692	88.27094		9.58	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 07/05/2020	Bond Future			9.95168		71.19732		9.97331	71.05466		14.01	0.00	0.00	0	16,772.00
R214	On 07/05/2020	Bond Future	9.31	Call	277.80000		0.27780		264.01000	0.26401	277.800	12.41	0.14	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,565.25000		1.56525		1,508.55000	1.50855	1,565.250	13.45	0.49	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	391.70000		0.39170		422.38000	0.42238	391.700	14.80	0.16	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.02140		72.48014		10.04466	72.32858		14.16	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future			10.09449		70.46875		10.12033	70.30242		14.05	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			10.16996		71.75185		10.19936	71.56504		14.06	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



Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214/R209		On 28/02/2041	Price Contribution		100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>647,275,579.02</b>	<b>17,125</b>	<b>1 316 208.00</b>
<b>Grand Total:</b>											<b>647,275,579.02</b>	<b>17,125</b>	<b>1 316 208.00</b>