



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: 03/03/2020

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	94.40000	94.40000		94.58000	94.58000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	703.48800	703.48800		699.94700	699.94700			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	715.89500	715.89500		712.42000	712.42000			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	728.54700	728.54700		725.18500	725.18500			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	741.41900	741.41900		738.39300	738.39300			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	803.74100	803.74100		799.19500	799.19500			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	817.91600	817.91600		813.43600	813.43600			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	832.37000	832.37000		828.01100	828.01100			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	847.07700	847.07700		843.09300	843.09300			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	714.97000	714.97000		712.35200	712.35200			0.00	114,395,200.00	16	222.00
ALBI	On 06/08/2020	Index Future	727.58000	727.58000		725.04700	725.04700			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	740.43700	740.43700		738.03800	738.03800			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	753.52000	753.52000		751.48000	751.48000			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	11.13361	76.21298		11.16044	76.06298				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	11.26636	77.57169		11.29162	77.43320				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.40486	75.13631		11.42762	75.01396				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	11.55519	76.46258		11.57089	76.37993				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	11.46430	76.76535		11.49631	76.56181				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.59316	78.13383		11.62403	77.94121				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.72643	75.23595		11.75536	75.05897				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	11.86605	76.56324		11.88901	76.42551				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	706.88100	706.88100		704.21200	704.21200				0.00	0.00	0	1,176.00
GOVI	On 06/08/2020	GOVI	719.34800	719.34800		716.76100	716.76100				0.00	0.00	0	0.00
GOVI	On 05/11/2020	GOVI	732.06000	732.06000		729.60400	729.60400				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	744.99500	744.99500		742.89300	742.89300				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	137.56571	137.56571		137.50642	137.50642				0.00	2,476,182.78	18	2,065.00
I2025	On 06/08/2020	Bond Future	138.54524	138.54524		138.51720	138.51720				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	140.99862	140.99862		141.00408	141.00408				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	141.99190	141.99190		142.08159	142.08159				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	100.82504	100.82504		101.15756	101.15756				0.00	0.00	0	3,814.00
I2029	On 06/08/2020	Bond Future	102.64727	102.64727		103.00467	103.00467				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	103.32170	103.32170		103.71562	103.71562				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	105.16994	105.16994		105.62794	105.62794				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	100.27331	100.27331		100.83601	100.83601				0.00	0.00	0	6,960.00
I2033	On 06/08/2020	Bond Future	102.08556	102.08556		102.67719	102.67719				0.00	0.00	0	0.00

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I2033	On 05/11/2020	Bond Future			102.67175		102.67175		103.30432	103.30432			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future			104.50838		104.50838		105.20904	105.20904			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			116.53877		116.53877		116.78673	116.78673			0.00	1,165,387.70	10	10,897.00
I2038	On 06/08/2020	Bond Future			116.95001		116.95001		117.23182	117.23182			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			119.02092		119.02092		119.33641	119.33641			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			119.42982		119.42982		119.82407	119.82407			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			106.35840		106.35840		105.98203	105.98203			0.00	0.00	0	14,000.00
I2046	On 06/08/2020	Bond Future			108.28059		108.28059		107.91736	107.91736			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			108.40140		108.40140		108.06596	108.06596			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			110.34035		110.34035		110.05841	110.05841			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			109.35482		109.35482		109.56919	109.56919			0.00	0.00	0	12,808.00
I2050	On 06/08/2020	Bond Future			109.45011		109.45011		109.69709	109.69709			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			111.38821		111.38821		111.66634	111.66634			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			111.45946		111.45946		111.81235	111.81235			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			261.40100		261.40100		261.70300	261.70300			0.00	0.00	0	1,007.00
IGOV	On 06/08/2020	Index Future			266.07500		266.07500		266.43000	266.43000			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future			270.83900		270.83900		271.26600	271.26600			0.00	0.00	0	0.00
IGOV	On 04/02/2021	Index Future			275.68600		275.68600		276.26800	276.26800			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			8.06133		116.39304		8.17051	115.80151		5.61	0.00	44,811,320.40	385	85,307.00
R186	On 07/05/2020	Bond Future	7.90	Put	1,617.64000		1.61764	2,014.18000	2.01418	1,617.640	5.71	0.62	0.00	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	384.99000		0.38499	538.26000	0.53826	384.990	6.27	0.22	0.00	0.00	0	23,172.00
R186	On 06/08/2020	Bond Future			8.10964		113.16510		8.22062	112.58432		5.62	0.00	0.00	0	1,870.00
R186	On 06/08/2020	Bond Future	8.25	Put	1,349.82000		1.34982	1,617.09000	1.61709	1,349.820	5.75	0.42	0.00	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future			8.16022		115.14237		8.27172	114.57926		5.29	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,278.37000		1.27837	1,080.31000	1.08031	1,278.370	5.23	0.38	0.00	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,543.75000		2.54375	2,234.21000	2.23421	2,543.750	5.47	0.58	0.00	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	481.81000		0.48181	581.07000	0.58107	481.810	5.98	0.16	0.00	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.21761		111.87365		8.32257	111.36310		5.40	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			308.42523		308.42523		308.59606	308.59606			0.00	0.00	0	2,507.00

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R197	On 06/08/2020	Bond Future			306.20317		306.20317		306.46881	306.46881			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			311.62512		311.62512		311.97072	311.97072			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			309.20087		309.20087		309.75811	309.75811			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			226.57607		226.57607		227.42962	227.42962			0.00	0.00	0	8,502.00
R202	On 06/08/2020	Bond Future			226.53004		226.53004		227.45945	227.45945			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			230.54135		230.54135		231.54309	231.54309			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			230.41705		230.41705		231.58194	231.58194			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			6.18124		105.51327		6.34560	105.08705		2.12	0.00	1,688,212.32	16	67,917.00
R2023	On 06/08/2020	Bond Future			6.06730		107.39431		6.24111	106.98013		2.00	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			5.94384		105.34240		6.12604	104.94665		1.75	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.79148		107.20238		5.96803	106.85782		1.60	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			9.12682		95.05914		9.21484	94.52822		8.51	0.00	38,023,656.00	400	76,431.00
R2030	On 07/05/2020	Bond Future	8.45	Call	170.67000		0.17067		124.17000	0.12417	170.670	8.23	0.11	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Call	704.13000		0.70413		557.26000	0.55726	704.130	8.61	0.32	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Put	2,400.16000		2.40016		2,784.21000	2.78421	2,400.160	8.61	0.68	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.90	Put	2,198.36000		2.19836		2,565.93000	2.56593	2,198.360	8.67	0.65	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			9.20569		92.74453		9.29433	92.22174		8.69	0.00	0.00	0	200.00
R2030	On 06/08/2020	Bond Future	8.36	Call	442.98000		0.44298		365.58000	0.36558	442.980	8.40	0.17	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.86	Call	1,266.37000		1.26637		1,093.51000	1.09351	1,266.370	8.78	0.36	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.42	Put	1,689.67000		1.68967		1,915.45000	1.91545	1,689.670	9.42	0.40	0.00	0	800.00
R2030	On 05/11/2020	Bond Future			9.28204		94.36486		9.37022	93.85582		8.22	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	365.23000		0.36523		307.15000	0.30715	365.230	7.62	0.13	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	610.45000		0.61045		522.79000	0.52279	610.450	7.78	0.19	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	635.34000		0.63534		544.89000	0.54489	635.340	7.80	0.20	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	875.31000		0.87531		759.56000	0.75956	875.310	7.91	0.25	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,227.51000		1.22751		1,078.73000	1.07873	1,227.510	8.05	0.32	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,475.29000		1.47529		1,305.51000	1.30551	1,475.290	8.12	0.36	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,497.11000		1.49711		1,325.55000	1.32555	1,497.110	8.13	0.36	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	1,900.60000		1.90060		1,698.27000	1.69827	1,900.600	8.24	0.42	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,926.27000		1.92627		1,722.11000	1.72211	1,926.270	8.25	0.43	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,449.30000		2.44930		2,210.35000	2.21035	2,449.300	8.38	0.50	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	1,853.39000		1.85339		2,057.72000	2.05772	1,853.390	8.77	0.38	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	1,426.02000		1.42602		1,592.92000	1.59292	1,426.020	9.07	0.31	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,136.82000		1.13682		1,276.94000	1.27694	1,136.820	9.24	0.25	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	737.17000		0.73717		838.87000	0.83887	737.170	9.24	0.18	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	635.71000		0.63571		726.57000	0.72657	635.710	9.24	0.16	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.36596		92.02394		9.44860	91.55777		8.51	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	890.07000		0.89007		793.43000	0.79343	890.070	8.11	0.22	0.00	0	800.00

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R2030	On 04/02/2021	Bond Future	8.86	Call	1,783.83000		1.78383	1,623.14000	1.62314	1,783.830		8.43	0.37	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	10.20	Put	1,458.85000		1.45885	1,594.23000	1.59423	1,458.850		9.42	0.27	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			9.56597		91.70399	9.62823	91.29671			9.93	0.00	221,648,543.83	2,417	81,679.00
R2032	On 07/05/2020	Bond Future	8.82	Call	145.38000		0.14538	116.63000	0.11663	145.380		9.33	0.09	0.00	0	3,000.00
R2032	On 07/05/2020	Bond Future	9.00	Call	315.18000		0.31518	260.44000	0.26044	315.180		9.64	0.16	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.17	Call	564.58000		0.56458	477.02000	0.47702	564.580		9.84	0.25	0.00	0	3,000.00
R2032	On 07/05/2020	Bond Future	9.20	Call	619.77000		0.61977	525.59000	0.52559	619.770		9.87	0.27	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.30	Call	830.50000		0.83050	712.79000	0.71279	830.500		9.99	0.33	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	1,378.38000		1.37838	1,209.10000	1.20910	1,378.380		10.25	0.47	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.54	Put	1,682.01000		1.68201	1,909.38000	1.90938	1,682.010		10.32	0.51	0.00	0	3,000.00
R2032	On 06/08/2020	Bond Future			9.65020		93.33882	9.71210	92.94142			9.84	0.00	0.00	0	300.00
R2032	On 06/08/2020	Bond Future	8.79	Call	512.78000		0.51278	452.34000	0.45234	512.780		9.39	0.17	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.29	Call	1,434.09000		1.43409	1,302.33000	1.30233	1,434.090		9.88	0.36	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.91	Put	1,827.87000		1.82787	1,993.76000	1.99376	1,827.870		10.65	0.39	0.00	0	800.00
R2032	On 05/11/2020	Bond Future			9.73718		90.81194	9.79780	90.43007			9.62	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	983.49000		0.98349	897.16000	0.89716	983.490		9.38	0.25	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,301.98000		1.30198	1,195.61000	1.19561	1,301.980		9.51	0.30	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,087.27000		2.08727	1,938.82000	1.93882	2,087.270		9.77	0.41	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	2,588.87000		2.58887	2,418.04000	2.41804	2,588.870		9.94	0.47	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	682.42000		0.68242	748.18000	0.74818	682.420		10.77	0.16	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	597.36000		0.59736	656.69000	0.65669	597.360		10.77	0.14	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			9.83066		92.41480	9.88539	92.07672			9.58	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	995.62000		0.99562	925.86000	0.92586	995.620		9.11	0.22	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	1,965.98000		1.96598	1,851.07000	1.85107	1,965.980		9.45	0.36	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	1,420.40000		1.42040	1,509.03000	1.50903	1,420.400		10.54	0.24	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			9.96732		93.38772	9.99361	93.19912			11.00	0.00	18,397,380.84	197	118,093.00
R2035	On 07/05/2020	Bond Future	9.11	Call	90.82000		0.09082	83.92000	0.08392	90.820		9.86	0.06	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	130.93000		0.13093	121.37000	0.12137	130.930		9.99	0.08	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.55	Call	597.64000		0.59764	562.72000	0.56272	597.640		10.72	0.24	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	9.75	Call	1,066.21000		1.06621	1,010.74000	1.01074	1,066.210		11.00	0.37	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	1,152.00000		1.15200	1,093.14000	1.09314	1,152.000		11.04	0.39	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	1,368.02000		1.36802	1,301.06000	1.30106	1,368.020		11.14	0.43	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	518.47000		0.51847	565.14000	0.56514	518.470		12.57	0.19	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	348.72000		0.34872	383.25000	0.38325	348.720		12.94	0.13	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			10.05484		95.05263	10.07959	94.87806			10.96	0.00	0.00	0	410.00
R2035	On 06/08/2020	Bond Future	8.75	Call	153.41000		0.15341	145.30000	0.14530	153.410		9.63	0.06	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	346.63000		0.34663	330.46000	0.33046	346.630		10.01	0.12	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	446.98000		0.44698	427.03000	0.42703	446.980		10.14	0.14	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	1,567.47000		1.56747	1,514.16000	1.51416	1,567.470		10.88	0.36	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	1,749.46000		1.74946	1,818.31000	1.81831	1,749.460		11.93	0.34	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 05/11/2020	Bond Future			10.14801		92.21464		10.17035	92.05972		10.71	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			10.24949		93.84259		10.26513	93.73608		10.69	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	4,288.26000		4.28826	4,348.54000	4.34854	4,288.260		10.79	0.51	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	1,840.36000		1.84036	1,874.27000	1.87427	1,840.360		11.75	0.27	0.00	0	650.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			10.15725		89.15299		10.18875	88.92774		11.74	0.00	53,759,252.97	603	70,980.00
R2037	On 07/05/2020	Bond Future	9.70	Call	582.31000		0.58231	541.49000	0.54149	582.310		11.67	0.23	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	1,319.20000		1.31920	1,241.95000	1.24195	1,319.200		12.13	0.41	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			10.25098		86.48245		10.28123	86.26971		12.26	0.00	0.00	0	300.00
R2037	On 05/11/2020	Bond Future			10.34123		87.99336		10.36940	87.79827		11.45	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			10.43867		85.28936		10.46068	85.13943		12.00	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		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	100.00000			0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.25672		91.94612		10.28309	91.74377		12.18	0.00	0.00	0	47,815.00
R2040	On 07/05/2020	Bond Future	9.50	Call	178.61000		0.17861	166.23000	0.16623	178.610		11.22	0.09	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	694.56000		0.69456	655.32000	0.65532	694.560		11.95	0.26	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	1,067.43000		1.06743	1,012.01000	1.01201	1,067.430		12.18	0.35	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	1,545.81000		1.54581	1,472.38000	1.47238	1,545.810		12.42	0.44	0.00	0	7,500.00
R2040	On 06/08/2020	Bond Future			10.34965		89.07486		10.37467	88.88596		12.76	0.00	0.00	0	600.00
R2040	On 06/08/2020	Bond Future	9.57	Call	811.86000		0.81186	779.34000	0.77934	811.860		12.19	0.21	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	2,063.47000		2.06347	1,997.25000	1.99725	2,063.470		12.85	0.40	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	1,847.73000		1.84773	1,919.85000	1.91985	1,847.730		14.07	0.33	0.00	0	800.00
R2040	On 05/11/2020	Bond Future			10.43898		90.63095		10.46185	90.46083		11.92	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	983.49000		0.98349	952.67000	0.95267	983.490		11.40	0.21	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	1,463.29000		1.46329	1,421.42000	1.42142	1,463.290		11.66	0.28	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	2,172.39000		2.17239	2,116.25000	2.11625	2,172.390		11.92	0.37	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	2,908.53000		2.90853	2,839.64000	2.83964	2,908.530		12.15	0.45	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,202.05000		1.20205	1,242.93000	1.24293	1,202.050		13.35	0.20	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	926.50000		0.92650	960.27000	0.96027	926.500		13.35	0.17	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			10.53522		87.72307		10.55203	87.60003		12.54	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.57	Call	1,454.12000		1.45412	1,427.80000	1.42780	1,454.120		11.95	0.25	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	2,723.71000		2.72371	2,681.49000	2.68149	2,723.710		12.39	0.39	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	11.74	Put	1,484.60000		1.48460	1,515.75000	1.51575	1,484.600		13.78	0.21	0.00	0	800.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future			10.34030		88.45237		10.36153	88.28800		12.87	0.00	0.00	0	78,533.00
R2044	On 07/05/2020	Bond Future	9.26	Call	32.20000		0.03220	30.43000	0.03043	32.200		11.29	0.02	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	50.37000		0.05037	47.67000	0.04767	50.370		11.45	0.03	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	100.30000		0.10030	95.14000	0.09514	100.300		11.73	0.06	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	676.70000		0.67670	648.28000	0.64828	676.700		12.72	0.25	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	810.78000		0.81078	777.66000	0.77766	810.780		12.82	0.28	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	834.60000		0.83460	800.66000	0.80066	834.600		12.84	0.29	0.00	0	100.00

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	10.81	Put	828.03000	0.82803		882.84000	0.88284	828.030	14.69	0.25	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	539.22000	0.53922		579.59000	0.57959	539.220	15.15	0.17	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	452.73000	0.45273		488.40000	0.48840	452.730	15.15	0.15	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.43118	85.64409		10.45098	85.49318		13.49	0.00	0.00	0	500.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	127.63000	0.12763		122.64000	0.12264	127.630	11.86	0.05	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	408.14000	0.40814		394.48000	0.39448	408.140	12.52	0.12	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	866.85000	0.86685		841.34000	0.84134	866.850	13.03	0.22	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	1,610.28000	1.61028		1,568.62000	1.56862	1,610.280	13.46	0.34	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	1,800.67000	1.80067		1,857.90000	1.85790	1,800.670	15.19	0.31	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,467.30000	1.46730		1,517.04000	1.51704	1,467.300	15.34	0.27	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.51839	87.14025		10.53599	87.00802		12.60	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	202.05000	0.20205		196.18000	0.19618	202.050	11.36	0.06	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	511.90000	0.51190		498.37000	0.49837	511.900	11.42	0.13	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	575.84000	0.57584		560.93000	0.56093	575.840	11.49	0.14	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	1,240.96000	1.24096		1,213.37000	1.21337	1,240.960	12.01	0.25	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	1,856.78000	1.85678		1,819.24000	1.81924	1,856.780	12.31	0.34	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	1,996.65000	1.99665		1,957.01000	1.95701	1,996.650	12.37	0.35	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	2,053.59000	2.05359		2,013.12000	2.01312	2,053.590	12.39	0.36	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	2,201.77000	2.20177		2,251.84000	2.25184	2,201.770	13.77	0.32	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	1,987.58000	1.98758		2,034.00000	2.03400	1,987.580	13.97	0.30	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	1,583.20000	1.58320		1,622.76000	1.62276	1,583.200	14.12	0.25	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,490.71000	1.49071		1,528.65000	1.52865	1,490.710	14.12	0.24	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			10.61215	84.29596		10.62384	84.20948		13.27	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	1,532.33000	1.53233		1,514.83000	1.51483	1,532.330	12.73	0.26	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	5,695.27000	5.69527		5,750.38000	5.75038	5,695.270	13.31	0.56	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	3,683.74000	3.68374		3,726.26000	3.72626	3,683.740	13.94	0.41	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			10.32442	87.40280		10.35578	87.15391		13.30	0.00	0.00	0	91,425.00	
R2048	On 07/05/2020	Bond Future	9.69	Call	330.86000	0.33086		304.74000	0.30474	330.860	12.72	0.14	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.20	Put	2,559.34000	2.55934		2,717.86000	2.71786	2,559.340	13.65	0.57	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.70	Put	1,007.45000	1.00745		1,094.90000	1.09490	1,007.450	14.89	0.28	0.00	0	300.00	
R2048	On 06/08/2020	Bond Future			10.40767	88.96106		10.43799	88.72393		13.28	0.00	0.00	0	400.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	127.59000	0.12759		118.90000	0.11890	127.590	11.66	0.05	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	308.75000	0.30875		290.29000	0.29029	308.750	12.13	0.10	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.49512	86.07995		10.52368	85.85985		13.04	0.00	0.00	0	0.00	
R2048	On 04/02/2021	Bond Future			10.58949	87.59956		10.61272	87.42336		13.08	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			5.82256	101.55512		5.84107	101.53925		0.44	0.00	24,474,783.92	241	17,475.00	
R208	On 06/08/2020	Bond Future			5.28284	103.36559		5.27819	103.36849		0.35	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.08252	101.77000		4.01014	101.79802		0.19	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	

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/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 07/05/2020	Bond Future	10.02003	71.03979		10.04629	70.87951			12.70	0.00	12,147,804.09	171	69,389.00
R209	On 06/08/2020	Bond Future	10.10271	72.30627		10.12760	72.15643			12.57	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future	10.18719	70.41983		10.20993	70.28483			12.43	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future	10.27687	71.66274		10.29363	71.56465			12.43	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	186.63178	186.63178		186.63670	186.63670				0.00	0.00	0	1,935.00
R210	On 06/08/2020	Bond Future	190.00486	190.00486		190.04467	190.04467				0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future	190.64598	190.64598		190.74498	190.74498				0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future	194.05608	194.05608		194.26187	194.26187				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	165.10882	165.10882		165.11824	165.11824				0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future	165.79708	165.79708		165.84771	165.84771				0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future	168.73295	168.73295		168.82518	168.82518				0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future	169.42153	169.42153		169.61840	169.61840				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	9.34849	85.62423		9.43111	85.13108			9.60	0.00	244,799,673.57	2,859	15,444.00
R213	On 06/08/2020	Bond Future	9.42322	87.15069		9.50618	86.66467			9.43	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future	9.50447	85.12518		9.58689	84.65139			9.32	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future	9.59390	86.62808		9.67115	86.19294			9.27	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	10.20701	69.54218		10.23830	69.34362			13.78	0.00	0.00	0	17,353.00
R214	On 07/05/2020	Bond Future	9.31	Call	87.62000	0.08762	79.81000	0.07981	87.620	12.43	0.06	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	832.66000	0.83266	780.22000	0.78022	832.660	13.64	0.33	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	699.82000	0.69982	762.64000	0.76264	699.820	15.28	0.25	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future	10.28668	70.78199		10.31689	70.59277			13.70	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future	10.37055	68.72384		10.39896	68.54822			13.51	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future	10.46100	69.93707		10.48407	69.79645			13.51	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							0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>777,787,398.42</b>	<b>7,333</b>	<b>1 323 866.00</b>
<b>Grand Total:</b>											<b>777,787,398.42</b>	<b>7,333</b>	<b>1 323 866.00</b>