



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: 26/02/2020

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
Derivatives													
5Y STND	On 21/12/2021	Interest Rate Swap	94.32000	94.32000		94.45000	94.45000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	712.17400	712.17400		708.90300	708.90300			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	724.86700	724.86700		721.53800	721.53800			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	737.85200	737.85200		734.46400	734.46400			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	751.29000	751.29000		747.84000	747.84000			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	824.53900	824.53900		818.88500	818.88500			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	839.23600	839.23600		833.48100	833.48100			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	854.27000	854.27000		848.41200	848.41200			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	869.82800	869.82800		863.86300	863.86300			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	732.03600	732.03600		727.12400	727.12400			0.00	21,961,080.00	3	209.00
ALBI	On 06/08/2020	Index Future	745.08300	745.08300		740.08500	740.08500			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	758.43100	758.43100		753.34200	753.34200			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	772.24300	772.24300		767.06200	767.06200			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	10.74418	78.43935		10.85119	77.81828				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	10.85972	79.85255		10.97067	79.22048				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	10.97963	77.47603		11.09471	76.83259				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	11.10558	78.88670		11.22509	78.23144				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	11.11492	79.04786		11.22177	78.33777				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.22866	80.47215		11.33934	79.74944				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.34535	77.63464		11.46010	76.89894				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	11.46379	79.04799		11.58275	78.29880				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	723.80200	723.80200		718.99700	718.99700				0.00	0.00	0	1,175.00
GOVI	On 06/08/2020	GOVI	736.70300	736.70300		731.81200	731.81200				0.00	0.00	0	0.00
GOVI	On 05/11/2020	GOVI	749.90000	749.90000		744.92200	744.92200				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	763.55800	763.55800		758.48800	758.48800				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	138.20735	138.20735		138.48172	138.48172				0.00	0.00	0	2,047.00
I2025	On 06/08/2020	Bond Future	139.23115	139.23115		139.51081	139.51081				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	141.73055	141.73055		142.01487	142.01487				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	142.82126	142.82126		143.11062	143.11062				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	101.90638	101.90638		101.91958	101.91958				0.00	6,725,821.08	66	3,806.00
I2029	On 06/08/2020	Bond Future	103.76740	103.76740		103.78105	103.78105				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.49182	104.49182		104.50544	104.50544				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	106.41820	106.41820		106.43195	106.43195				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	101.23138	101.23138		101.30010	101.30010				0.00	0.00	0	6,960.00
I2033	On 06/08/2020	Bond Future	103.08008	103.08008		103.15015	103.15015				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			103.71415		103.71415		103.78530	103.78530			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future			105.62620		105.62620		105.69854	105.69854			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			117.77553		117.77553		117.78877	117.78877			0.00	0.00	0	10,867.00
I2038	On 06/08/2020	Bond Future			118.23874		118.23874		118.25244	118.25244			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			120.36113		120.36113		120.37483	120.37483			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			120.86762		120.86762		120.88133	120.88133			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			107.60304		107.60304		108.00162	108.00162			0.00	0.00	0	14,000.00
I2046	On 06/08/2020	Bond Future			109.56817		109.56817		109.97404	109.97404			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			109.74631		109.74631		110.15916	110.15916			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			111.76950		111.76950		112.18991	112.18991			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			111.94156		111.94156		111.95393	111.95393			0.00	5,037,370.20	45	11,818.00
I2050	On 06/08/2020	Bond Future			112.11312		112.11312		112.12572	112.12572			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			114.12551		114.12551		114.13839	114.13839			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			114.31656		114.31656		114.32931	114.32931			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			263.75800		263.75800		263.87500	263.87500			0.00	0.00	0	1,009.00
IGOV	On 06/08/2020	Index Future			268.52300		268.52300		268.64200	268.64200			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future			273.39600		273.39600		273.51700	273.51700			0.00	0.00	0	0.00
IGOV	On 04/02/2021	Index Future			278.43700		278.43700		278.56000	278.56000			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			7.77702		117.95226		7.88765	117.34228		5.65	0.00	41,047,386.48	348	85,315.00
R186	On 07/05/2020	Bond Future	7.90	Put	852.55000		0.85255	1,131.60000	1.13160		852.550	5.61	0.40	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	151.10000		0.15110	228.52000	0.22852		151.100	6.04	0.10	0.00	0	23,172.00
R186	On 06/08/2020	Bond Future			7.80598		114.77401		7.92248	114.15329		5.77	0.00	0.00	0	1,870.00
R186	On 06/08/2020	Bond Future	8.25	Put	849.57000		0.84957	1,051.65000	1.05165		849.570	5.90	0.29	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future			7.83464		116.80758		7.95749	116.17556		5.47	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,072.02000		2.07202	1,768.56000	1.76856		2,072.020	5.31	0.51	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	3,644.73000		3.64473	3,223.19000	3.22319		3,644.730	5.51	0.69	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	318.47000		0.31847	395.53000	0.39553		318.470	6.18	0.11	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.86080		113.63184		7.99060	112.98818		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			308.82967		308.82967		308.99356	308.99356			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			306.70711		306.70711		306.87453	306.87453			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			312.21274		312.21274		312.38242	312.38242			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			310.00409		310.00409		310.17644	310.17644			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			229.01763		229.01763		229.04439	229.04439			0.00	0.00	0	8,483.00
R202	On 06/08/2020	Bond Future			229.07694		229.07694		229.10444	229.10444			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			233.18894		233.18894		233.21676	233.21676			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			233.25773		233.25773		233.28565	233.28565			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			6.26272		105.30170		6.37887	105.00104		2.05	0.00	0.00	0	67,917.00
R2023	On 06/08/2020	Bond Future			6.14920		107.19888		6.27778	106.89301		1.96	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.02354		105.16905		6.16717	104.85758		1.88	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.85197		107.08416		6.01476	106.76686		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			8.73839		97.45045		8.84365	96.79455		8.64	0.00	389,314,547.75	3,995	75,267.00
R2030	On 07/05/2020	Bond Future	8.45	Call	672.79000		0.67279		499.69000	0.49969	672.790	8.10	0.31	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Call	1,827.56000		1.82756		1,478.58000	1.47858	1,827.560	8.51	0.58	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	9.19	Put	497.07000		0.49707		670.07000	0.67007	497.070	8.82	0.22	0.00	0	7,750.00
R2030	On 06/08/2020	Bond Future			8.79847		95.19681		8.90795	94.52926		8.97	0.00	0.00	0	200.00
R2030	On 06/08/2020	Bond Future	8.36	Call	1,074.30000		1.07430		882.15000	0.88215	1,074.300	8.47	0.32	180,306.99	6	800.00
R2030	On 06/08/2020	Bond Future	8.86	Call	2,432.20000		2.43220		2,095.44000	2.09544	2,432.200	8.87	0.54	305,434.29	6	800.00
R2030	On 06/08/2020	Bond Future	9.42	Put	927.81000		0.92781		1,114.79000	1.11479	927.810	9.38	0.25	143,125.94	6	800.00
R2030	On 05/11/2020	Bond Future			8.85489		96.88342		8.96867	96.20390		8.50	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	904.96000		0.90496		751.94000	0.75194	904.960	7.89	0.25	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,350.93000		1.35093		1,144.84000	1.14484	1,350.930	8.06	0.33	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	1,393.55000		1.39355		1,182.80000	1.18280	1,393.550	8.07	0.34	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,790.04000		1.79004		1,538.70000	1.53870	1,790.040	8.19	0.40	2,481,080.81	65	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	2,329.57000		2.32957		2,029.50000	2.02950	2,329.570	8.33	0.47	2,619,050.67	58	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	2,689.55000		2.68955		2,360.37000	2.36037	2,689.550	8.40	0.51	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	2,720.64000		2.72064		2,389.06000	2.38906	2,720.640	8.41	0.52	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	3,280.21000		3.28021		2,908.40000	2.90840	3,280.210	8.52	0.57	3,593,720.78	65	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	3,314.84000		3.31484		2,940.71000	2.94071	3,314.840	8.53	0.58	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	4,004.57000		4.00457		3,587.89000	3.58789	4,004.570	8.67	0.64	3,567,967.09	58	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	1,174.87000		1.17487		1,364.76000	1.36476	1,174.870	9.06	0.26	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	895.80000		0.89580		1,047.49000	1.04749	895.800	9.37	0.20	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	706.81000		0.70681		831.80000	0.83180	706.810	9.54	0.17	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	444.05000		0.44405		531.12000	0.53112	444.050	9.54	0.11	715,819.65	65	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	379.19000		0.37919		455.98000	0.45598	379.190	9.54	0.10	560,691.57	58	3,000.00
R2030	On 04/02/2021	Bond Future			8.91202		94.64037		9.03048	93.94837		8.80	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	1,695.48000		1.69548		1,469.97000	1.46997	1,695.480	8.24	0.35	196,301.23	6	800.00
R2030	On 04/02/2021	Bond Future	8.86	Call	2,991.13000		2.99113		2,661.04000	2.66104	2,991.130	8.56	0.50	282,500.14	6	800.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 04/02/2021	Bond Future	10.20	Put	957.69000	0.95769		1,098.66000	1.09866	957.690	9.68	0.19	105,727.61	6	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			9.15829	94.43408		9.25840	93.75338		10.18	0.00	7,271,424.16	77	84,122.00	
R2032	On 07/05/2020	Bond Future	8.82	Call	642.88000	0.64288		481.10000	0.48110	642.880	9.17	0.28	0.00	0	3,000.00	
R2032	On 07/05/2020	Bond Future	9.00	Call	1,099.79000	1.09979		859.88000	0.85988	1,099.790	9.49	0.40	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.17	Call	1,661.53000	1.66153		1,343.96000	1.34396	1,661.530	9.76	0.52	0.00	0	3,000.00	
R2032	On 07/05/2020	Bond Future	9.20	Call	1,773.60000	1.77360		1,442.44000	1.44244	1,773.600	9.81	0.54	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.30	Call	2,169.71000	2.16971		1,794.17000	1.79417	2,169.710	9.95	0.60	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.50	Call	3,063.54000	3.06354		2,606.20000	2.60620	3,063.540	10.18	0.72	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.54	Put	698.19000	0.69819		906.75000	0.90675	698.190	10.23	0.26	0.00	0	3,000.00	
R2032	On 06/08/2020	Bond Future			9.22485	96.13555		9.32858	95.44274		10.27	0.00	0.00	0	300.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	1,259.34000	1.25934		1,053.57000	1.05357	1,259.340	9.52	0.33	342,670.47	11	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	2,792.30000	2.79230		2,440.67000	2.44067	2,792.300	10.08	0.54	567,347.42	11	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	1,018.00000	1.01800		1,204.02000	1.20402	1,018.000	10.72	0.24	254,217.96	11	800.00	
R2032	On 05/11/2020	Bond Future			9.29274	93.68055		9.40026	92.97529		10.07	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	1,987.62000	1.98762		1,728.75000	1.72875	1,987.620	9.60	0.39	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	2,483.81000	2.48381		2,183.10000	2.18310	2,483.810	9.75	0.45	2,443,482.00	58	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	3,607.25000	3.60725		3,226.93000	3.22693	3,607.250	10.02	0.57	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	4,262.44000	4.26244		3,843.38000	3.84338	4,262.440	10.16	0.62	3,343,381.06	58	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	420.75000	0.42075		498.10000	0.49810	420.750	11.25	0.10	527,249.58	58	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	366.02000	0.36602		435.17000	0.43517	366.020	11.25	0.09	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			9.36139	95.38635		9.47293	94.66807		10.03	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	1,951.59000	1.95159		1,715.16000	1.71516	1,951.590	9.38	0.35	365,181.45	11	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	3,373.71000	3.37371		3,032.35000	3.03235	3,373.710	9.73	0.50	518,969.48	11	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	962.55000	0.96255		1,093.94000	1.09394	962.550	11.02	0.17	175,225.55	11	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			9.57584	96.26459		9.67065	95.55591		11.36	0.00	0.00	0	118,227.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	515.16000	0.51516		387.49000	0.38749	515.160	10.20	0.21	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.18	Call	658.32000	0.65832		504.03000	0.50403	658.320	10.36	0.26	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.55	Call	1,782.78000	1.78278		1,467.38000	1.46738	1,782.780	11.08	0.49	0.00	0	7,500.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	2,628.40000	2.62840		2,225.15000	2.22515	2,628.400	11.36	0.62	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	2,768.78000	2.76878		2,352.97000	2.35297	2,768.780	11.40	0.63	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.85	Call	3,108.63000	3.10863		2,664.43000	2.66443	3,108.630	11.50	0.67	0.00	0	7,500.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	219.49000	0.21949		294.76000	0.29476	219.490	12.88	0.09	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	146.58000	0.14658		199.79000	0.19979	146.580	13.27	0.06	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			9.64729	97.99896		9.74534	97.27760		11.52	0.00	0.00	0	410.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	555.55000	0.55555		451.77000	0.45177	555.550	10.18	0.16	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	925.34000	0.92534		767.66000	0.76766	925.340	10.18	0.24	0.00	0	24,761.00	
R2035	On 06/08/2020	Bond Future	9.09	Call	1,125.99000	1.12599		943.54000	0.94354	1,125.990	10.32	0.28	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	9.67	Call	2,989.31000	2.98931		2,634.45000	2.63445	2,989.310	11.16	0.52	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	10.45	Put	1,019.77000	1.01977		1,194.09000	1.19409	1,019.770	12.09	0.22	0.00	0	500.00	
R2035	On 05/11/2020	Bond Future			9.72317	95.23572		9.82458	94.50145		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			9.80189		96.96983		9.90692	96.22205		11.27	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	3,133.72000		3.13372	3,441.29000	3.44129	3,133.720		11.37	0.39	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	1,318.70000		1.31870	1,475.12000	1.47512	1,318.700		12.34	0.19	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			9.76097		92.06378		9.85600	91.35252		12.12	0.00	17,492,118.20	190	69,152.00
R2037	On 07/05/2020	Bond Future	9.70	Call	1,669.21000		1.66921	1,367.90000	1.36790	1,669.210		11.64	0.47	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	2,957.87000		2.95787	2,526.82000	2.52682	2,957.870		12.12	0.65	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			9.83873		89.46245		9.93694	88.73865		12.90	0.00	0.00	0	300.00
R2037	On 05/11/2020	Bond Future			9.91243		91.04743		10.01384	90.31061		12.07	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			9.98811		88.44768		10.09296	87.69726		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			9.91182		94.66120		10.00684	93.90030		12.58	0.00	0.00	0	47,815.00
R2040	On 07/05/2020	Bond Future	9.50	Call	632.58000		0.63258	477.73000	0.47773	632.580		10.99	0.24	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	1,740.20000		1.74020	1,418.98000	1.41898	1,740.200		11.86	0.47	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	2,395.34000		2.39534	2,001.40000	2.00140	2,395.340		12.19	0.57	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	3,129.71000		3.12971	2,667.33000	2.66733	3,129.710		12.42	0.65	0.00	0	7,500.00
R2040	On 06/08/2020	Bond Future			9.99079		91.85616		10.08897	91.08168		13.43	0.00	0.00	0	600.00
R2040	On 06/08/2020	Bond Future	9.57	Call	1,670.90000		1.67090	1,427.22000	1.42722	1,670.900		12.43	0.34	782,948.60	25	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	3,534.77000		3.53477	3,134.68000	3.13468	3,534.770		13.21	0.55	1,248,981.00	25	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	1,176.73000		1.17673	1,368.76000	1.36876	1,176.730		14.25	0.22	508,514.25	25	800.00
R2040	On 05/11/2020	Bond Future			10.06561		93.48351		10.16694	92.69509		12.56	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,864.76000		1.86476	1,624.29000	1.62429	1,864.760		11.71	0.33	1,978,598.44	65	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,585.67000		2.58567	2,284.15000	2.28415	2,585.670		12.01	0.41	2,455,921.00	65	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	3,578.50000		3.57850	3,205.49000	3.20549	3,578.500		12.31	0.50	3,007,373.20	65	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	4,535.47000		4.53547	4,104.02000	4.10402	4,535.470		12.54	0.57	3,452,151.04	65	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	867.69000		0.86769	995.22000	0.99522	867.690		14.01	0.15	882,450.08	65	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	664.94000		0.66494	768.54000	0.76854	664.940		14.01	0.12	711,983.61	65	2,000.00
R2040	On 04/02/2021	Bond Future			10.14248		90.67763		10.24718	89.87477		13.22	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.57	Call	2,529.87000		2.52987	2,255.38000	2.25538	2,529.870		12.38	0.36	815,393.00	25	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	4,246.10000		4.24610	3,858.45000	3.85845	4,246.100		12.84	0.51	1,135,212.25	25	800.00
R2040	On 04/02/2021	Bond Future	11.74	Put	1,129.28000		1.12928	1,267.33000	1.26733	1,129.280		14.47	0.16	355,581.38	25	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			9.97499		91.36535		10.06475	90.63450		13.26	0.00	0.00	0	77,912.00
R2044	On 07/05/2020	Bond Future	9.26	Call	204.75000		0.20475	147.27000	0.14727	204.750		11.27	0.10	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	276.48000		0.27648	202.25000	0.20225	276.480		11.37	0.12	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	441.53000		0.44153	331.95000	0.33195	441.530		11.52	0.18	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,783.04000		1.78304	1,474.60000	1.47460	1,783.040		12.65	0.47	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	2,036.06000		2.03606	1,699.63000	1.69963	2,036.060		12.79	0.51	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	2,079.83000		2.07983	1,738.77000	1.73877	2,079.830		12.81	0.51	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	347.34000		0.34734	453.00000	0.45300	347.340		14.39	0.12	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	220.69000	0.22069		292.72000	0.29272	220.690	14.92	0.08	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	190.05000	0.19005		253.37000	0.25337	190.050	15.10	0.07	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.05157	88.62623		10.14425	87.88228		14.17	0.00	0.00	0	500.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	456.12000	0.45612		372.55000	0.37255	456.120	12.51	0.13	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	999.33000	0.99933		841.10000	0.84110	999.330	12.72	0.24	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,818.01000	1.81801		1,573.37000	1.57337	1,818.010	13.29	0.36	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,981.97000	2.98197		2,640.84000	2.64084	2,981.970	13.82	0.49	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	1,115.67000	1.11567		1,287.61000	1.28761	1,115.670	15.34	0.21	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	924.33000	0.92433		1,071.17000	1.07117	924.330	15.69	0.18	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.12401	90.19632		10.21958	89.43907		13.26	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	587.99000	0.58799		496.11000	0.49611	587.990	12.01	0.13	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,211.86000	1.21186		1,045.26000	1.04526	1,211.860	12.01	0.24	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	1,309.61000	1.30961		1,132.41000	1.13241	1,309.610	12.01	0.25	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	2,325.48000	2.32548		2,055.10000	2.05510	2,325.480	12.32	0.38	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	3,227.12000	3.22712		2,891.13000	2.89113	3,227.120	12.66	0.47	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	3,423.94000	3.42394		3,075.03000	3.07503	3,423.940	12.72	0.49	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	3,503.60000	3.50360		3,149.56000	3.14956	3,503.600	12.75	0.49	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	1,466.55000	1.46655		1,653.49000	1.65349	1,466.550	14.00	0.23	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	1,316.53000	1.31653		1,487.35000	1.48735	1,316.530	14.19	0.21	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	1,077.87000	1.07787		1,221.76000	1.22176	1,077.870	14.58	0.17	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,028.92000	1.02892		1,167.09000	1.16709	1,028.920	14.67	0.17	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			10.19832	87.45580		10.29699	86.68464		13.97	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	2,697.26000	2.69726		2,424.82000	2.42482	2,697.260	13.17	0.37	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	4,296.88000	4.29688		4,659.88000	4.65988	4,296.880	13.79	0.45	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	2,686.69000	2.68669		2,946.02000	2.94602	2,686.690	14.31	0.32	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			9.98472	90.18225		10.07417	89.43526		13.69	0.00	36,253,264.50	402	91,275.00	
R2048	On 07/05/2020	Bond Future	9.69	Call	990.74000	0.99074		784.92000	0.78492	990.740	12.50	0.32	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.20	Put	1,364.41000	1.36441		1,666.57000	1.66657	1,364.410	13.61	0.36	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.70	Put	457.62000	0.45762		590.74000	0.59074	457.620	14.58	0.15	0.00	0	300.00	
R2048	On 06/08/2020	Bond Future			10.05497	91.80706		10.14723	91.04672		13.93	0.00	0.00	0	400.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	432.16000	0.43216		351.85000	0.35185	432.160	12.29	0.12	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	760.60000	0.76060		631.44000	0.63144	760.600	12.29	0.19	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.12846	88.99742		10.22363	88.22345		13.70	0.00	0.00	0	0.00	
R2048	On 04/02/2021	Bond Future			10.20439	90.61800		10.30268	89.82975		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			5.95417	101.44236		6.06927	101.34390		0.44	0.00	0.00	0	16,649.00	
R208	On 06/08/2020	Bond Future			5.43655	103.27006		5.59776	103.17005		0.37	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.26958	101.69766		4.53374	101.59566		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			9.62922		73.48885		9.72385	72.88470		12.90	0.00	13,154,504.15	179	67,905.00
R209	On 06/08/2020	Bond Future			9.69735		74.81292		9.79491	74.19800		12.98	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future			9.76623		72.98829		9.86683	72.36232		12.91	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			9.83580		74.31724		9.93958	73.67979		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			188.39009		188.39009		188.14420	188.14420			0.00	0.00	0	1,935.00
R210	On 06/08/2020	Bond Future			191.83038		191.83038		191.58033	191.58033			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			192.56236		192.56236		192.30741	192.30741			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			196.11237		196.11237		195.85241	195.85241			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			165.13579		165.13579		165.04867	165.04867			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future			165.86585		165.86585		165.77741	165.77741			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.84328		168.84328		168.75288	168.75288			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			169.63659		169.63659		169.54426	169.54426			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			8.95591		88.02056		9.06074	87.37198		9.73	0.00	0.00	0	18,251.00
R213	On 06/08/2020	Bond Future			9.01351		89.60634		9.12212	88.94629		9.72	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future			9.07616		87.64503		9.18875	86.97314		9.62	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			9.14083		89.24104		9.25774	88.55670		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			9.85730		71.82522		9.95168	71.19732		14.01	0.00	0.00	0	16,772.00
R214	On 07/05/2020	Bond Future	9.31	Call	371.52000		0.37152		277.80000	0.27780	371.520	12.41	0.18	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,877.02000		1.87702		1,565.25000	1.56525	1,877.020	13.45	0.54	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	296.88000		0.29688		391.70000	0.39170	296.880	14.80	0.12	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			9.92419		73.11924		10.02140	72.48014		14.16	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future			9.99435		71.11930		10.09449	70.46875		14.05	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			10.06670		72.41431		10.16996	71.75185		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
Total for Derivatives :											578,882,076.10	6,490	1 317 637.00
Grand Total:											578,882,076.10	6,490	1 317 637.00