



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: 18/03/2020

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
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	94.14000		94.14000		94.03000	94.03000			0.00	0.00	0	51.0
AL37	On 07/05/2020	Index Future	641.41600		641.41600		658.69100	658.69100			0.00	0.00	0	0.0
AL37	On 06/08/2020	Index Future	652.69800		652.69800		670.27500	670.27500			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	664.18500		664.18500		682.07100	682.07100			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	675.87000		675.87000		694.07000	694.07000			0.00	0.00	0	0.0
AL7T	On 07/05/2020	Index Future	695.59300		695.59300		720.33800	720.33800			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	707.82800		707.82800		733.00700	733.00700			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	720.28600		720.28600		745.90700	745.90700			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	732.95800		732.95800		759.02800	759.02800			0.00	0.00	0	0.0
ALBI	On 07/05/2020	Index Future	625.16700		625.16700		645.59300	645.59300			0.00	0.00	0	210.0
ALBI	On 06/08/2020	Index Future	636.16300		636.16300		656.94700	656.94700			0.00	0.00	0	0.0
ALBI	On 05/11/2020	Index Future	647.36000		647.36000		668.50800	668.50800			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 04/02/2021	Index Future	658.74900		658.74900		680.26800	680.26800			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 07/05/2020	Bond Future	13.21175		65.76680		12.71698	68.05167			0.00	0.00	0	350.0
ES33	On 06/08/2020	Bond Future	13.42988		66.93618		12.91395	69.26130			0.00	0.00	0	0.0
ES33	On 05/11/2020	Bond Future	13.65731		64.31027		13.11936	66.67557			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	13.90432		65.44054		13.34236	67.84708			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 07/05/2020	Bond Future	13.55572		65.18208		13.08062	67.53408			0.00	0.00	0	4,919.0
ES42	On 06/08/2020	Bond Future	13.77253		66.34084		13.27600	68.73430			0.00	0.00	0	0.0
ES42	On 05/11/2020	Bond Future	13.99971		63.23215		13.48018	65.66697			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	14.23813		64.34275		13.69433	66.82002			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 07/05/2020	GOVI	617.71000		617.71000		637.98300	637.98300			0.00	0.00	0	1,179.0
GOVI	On 06/08/2020	GOVI	628.57500		628.57500		649.20300	649.20300			0.00	0.00	0	0.0
GOVI	On 05/11/2020	GOVI	639.63800		639.63800		660.62800	660.62800			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI	650.89100		650.89100		672.24900	672.24900			0.00	0.00	0	0.0
I2025	On 07/05/2020	Bond Future	129.99032		129.99032		132.95538	132.95538			0.00	0.00	0	2,073.0
I2025	On 06/08/2020	Bond Future	130.82707		130.82707		133.84486	133.84486			0.00	0.00	0	0.0
I2025	On 05/11/2020	Bond Future	133.13473		133.13473		136.20510	136.20510			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	133.97773		133.97773		137.10212	137.10212			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 07/05/2020	Bond Future	92.40578		92.40578		94.27774	94.27774			0.00	0.00	0	3,814.0
I2029	On 06/08/2020	Bond Future	94.07167		94.07167		95.97686	95.97686			0.00	0.00	0	0.0
I2029	On 05/11/2020	Bond Future	94.58779		94.58779		96.52614	96.52614			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future	96.27295		96.27295		98.24533	98.24533			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 07/05/2020	Bond Future			87.59961		87.59961		92.31186	92.31186			0.00	1,751,992.20	20	7,142.0
I2033	On 06/08/2020	Bond Future			89.17885		89.17885		93.97557	93.97557			0.00	0.00	0	0.0
I2033	On 05/11/2020	Bond Future			89.53040		89.53040		94.41125	94.41125			0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future			91.12546		91.12546		96.09284	96.09284			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 07/05/2020	Bond Future			101.05538		101.05538		104.69543	104.69543			0.00	13,945,642.44	138	11,478.0
I2038	On 06/08/2020	Bond Future			101.18217		101.18217		104.88728	104.88728			0.00	0.00	0	0.0
I2038	On 05/11/2020	Bond Future			102.96684		102.96684		106.73680	106.73680			0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future			103.08104		103.08104		106.91760	106.91760			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 07/05/2020	Bond Future			87.57788		87.57788		91.65738	91.65738			0.00	3,415,537.32	39	14,239.0
I2046	On 06/08/2020	Bond Future			89.15660		89.15660		93.30917	93.30917			0.00	0.00	0	0.0
I2046	On 05/11/2020	Bond Future			88.93280		88.93280		93.15816	93.15816			0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future			90.51692		90.51692		94.81712	94.81712			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 07/05/2020	Bond Future			88.47767		88.47767		93.05206	93.05206			0.00	7,166,691.27	81	14,026.0
I2050	On 06/08/2020	Bond Future			88.19162		88.19162		92.84799	92.84799			0.00	0.00	0	0.0
I2050	On 05/11/2020	Bond Future			89.74705		89.74705		94.48516	94.48516			0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future			89.42481		89.42481		94.24675	94.24675			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 07/05/2020	Index Future			237.42800		237.42800		243.38900	243.38900			0.00	0.00	0	1,009.0
IGOV	On 06/08/2020	Index Future			241.66200		241.66200		247.72900	247.72900			0.00	0.00	0	0.0
IGOV	On 05/11/2020	Index Future			245.97200		245.97200		252.14700	252.14700			0.00	0.00	0	0.0
IGOV	On 04/02/2021	Index Future			250.35500		250.35500		256.64000	256.64000			0.00	0.00	0	0.0
R186	On 07/05/2020	Bond Future			10.12401		105.86057		9.53079	108.75486		6.65	0.00	221,672,033.58	2,094	89,670.0
R186	On 07/05/2020	Bond Future	7.90	Put	11,413.88000		11.41388		8,520.30000	8.52030	11,413.880	6.40	1.00	0.00	0	2,500.0
R186	On 07/05/2020	Bond Future	8.50	Put	8,180.31000		8.18031		5,324.03000	5.32403	8,180.310	6.40	1.00	0.00	0	23,172.0
R186	On 06/08/2020	Bond Future			10.28735		102.43985		9.66086	105.38503		6.68	0.00	0.00	0	1,870.0
R186	On 06/08/2020	Bond Future	8.25	Put	10,005.10000		10.00510		7,138.60000	7.13860	10,005.100	6.39	0.99	0.00	0	3,150.0
R186	On 05/11/2020	Bond Future			10.46121		104.22237		9.79916	107.21831		5.82	0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.84	Call	6.73000		0.00673		47.69000	0.04769	6.730	5.46	0.00	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.34	Call	30.08000		0.03008		187.05000	0.18705	30.080	5.46	0.02	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	5,816.14000		5.81614		3,691.14000	3.69114	5,816.140	5.61	0.87	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			10.65473		100.75324		9.95340	103.80133		6.07	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 07/05/2020	Bond Future			300.09692	300.09692		304.61574	304.61574			0.00	0.00	0	2,607.0
R197	On 06/08/2020	Bond Future			297.71072	297.71072		302.30928	302.30928			0.00	0.00	0	0.0
R197	On 05/11/2020	Bond Future			302.96177	302.96177		307.63994	307.63994			0.00	0.00	0	0.0
R197	On 04/02/2021	Bond Future			300.36109	300.36109		305.12098	305.12098			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 07/05/2020	Bond Future			203.14271	203.14271		207.83459	207.83459			0.00	1,421,998.97	7	8,716.0
R202	On 06/08/2020	Bond Future			202.66391	202.66391		207.43923	207.43923			0.00	0.00	0	0.0
R202	On 05/11/2020	Bond Future			206.23871	206.23871		211.09720	211.09720			0.00	0.00	0	0.0
R202	On 04/02/2021	Bond Future			205.66488	205.66488		210.60887	210.60887			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 07/05/2020	Bond Future			7.08336	103.20044		6.55493	104.54736		2.38	0.00	142,519,807.64	1,381	62,136.0
R2023	On 06/08/2020	Bond Future			7.06903	105.03544		6.48358	106.40579		2.23	0.00	0.00	0	0.0
R2023	On 05/11/2020	Bond Future			7.06606	102.93500		6.41232	104.32869		1.92	0.00	0.00	0	0.0
R2023	On 04/02/2021	Bond Future			7.06753	104.74485		6.32660	106.16254		1.80	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 07/05/2020	Bond Future			11.37063	82.68914		10.81767	85.52372		10.11	0.00	201,596,123.32	2,438	102,991.0
R2030	On 07/05/2020	Bond Future	8.45	Call	0.00000	0.00000		0.00000	0.00000	0.000	9.56	0.00	0.00	0	5,000.0
R2030	On 07/05/2020	Bond Future	8.85	Put	14,066.03000	14.06603	11,231.66000	11.23166	14,066.030	9.56	1.00	0.00	0.00	0	5,820.0
R2030	On 07/05/2020	Bond Future	8.85	Call	0.00000	0.00000		0.21000	0.00021	0.000	9.56	0.00	0.00	0	5,000.0
R2030	On 07/05/2020	Bond Future	8.90	Put	13,756.70000	13.75670	10,922.45000	10.92245	13,756.700	9.56	1.00	0.00	0.00	0	5,820.0
R2030	On 06/08/2020	Bond Future			11.54672	80.15009		10.96922	83.03462		10.30	0.00	0.00	0	325.0
R2030	On 06/08/2020	Bond Future	8.36	Call	0.66000	0.00066		2.83000	0.00283	0.660	9.74	0.00	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	8.50	Call	1.14000	0.00114		5.32000	0.00532	1.140	9.74	0.00	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	8.86	Call	4.34000	0.00434		23.05000	0.02305	4.340	9.74	0.00	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.05	Call	8.30000	0.00830		44.91000	0.04491	8.300	9.74	0.01	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	9.20	Call	13.49000	0.01349		72.18000	0.07218	13.490	9.74	0.01	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	9.42	Put	11,363.47000	11.36347	8,589.46000	8.58946	11,363.470	9.74	0.98	0.00	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.75	Call	66.14000	0.06614		322.36000	0.32236	66.140	9.74	0.04	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	10.00	Call	123.95000	0.12395		565.61000	0.56561	123.950	9.74	0.06	0.00	0	470.0
R2030	On 06/08/2020	Bond Future	10.70	Call	588.67000	0.58867		1,672.35000	1.67235	588.670	10.09	0.21	0.00	0	470.0
R2030	On 05/11/2020	Bond Future			11.72138	81.54452		11.11917	84.47884		8.99	0.00	0.00	0	0.0
R2030	On 05/11/2020	Bond Future	8.10	Call	0.80000	0.00080		4.93000	0.00493	0.800	8.37	0.00	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.34	Call	1.84000	0.00184		10.91000	0.01091	1.840	8.37	0.00	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	8.36	Call	1.96000	0.00196		11.70000	0.01170	1.960	8.37	0.00	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	8.53	Call	3.41000	0.00341		20.99000	0.02099	3.410	8.37	0.00	0.00	0	15,947.0
R2030	On 05/11/2020	Bond Future	8.73	Call	6.33000	0.00633		39.52000	0.03952	6.330	8.37	0.00	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.85	Call	9.03000	0.00903		56.27000	0.05627	9.030	8.37	0.01	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.86	Call	9.30000	0.00930		57.89000	0.05789	9.300	8.37	0.01	0.00	0	14,160.0

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R2030	On 05/11/2020	Bond Future	9.03	Call	15.07000	0.01507		92.01000	0.09201	15.070	8.37	0.01	0.00	0	15,947.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	15.49000	0.01549		94.38000	0.09438	15.490	8.37	0.01	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	25.83000	0.02583		150.23000	0.15023	25.830	8.37	0.01	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	11,011.69000	11.01169		8,357.71000	8.35771	11,011.690	8.37	0.97	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	9,665.68000	9.66568		7,181.47000	7.18147	9,665.680	8.37	0.95	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	8,632.03000	8.63203		6,322.91000	6.32291	8,632.030	8.40	0.93	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	7,133.16000	7.13316		5,103.55000	5.10355	7,133.160	8.56	0.87	0.00	0	15,947.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	6,678.90000	6.67890		4,727.45000	4.72745	6,678.900	8.62	0.85	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			11.91348	78.97108		11.28398	81.95661		9.44	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	9.71000	0.00971		36.00000	0.03600	9.710	8.72	0.00	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	9.95000	0.00995		36.78000	0.03678	9.950	8.72	0.01	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	30.42000	0.03042		115.40000	0.11540	30.420	8.72	0.01	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	52.29000	0.05229		199.01000	0.19901	52.290	8.72	0.02	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	8,835.07000	8.83507		6,634.14000	6.63414	8,835.070	8.72	0.89	0.00	0	1,800.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 07/05/2020	Bond Future			11.90606	77.98581		11.36010	80.91248		11.72	0.00	12,477,729.60	160	82,124.0	
R2032	On 07/05/2020	Bond Future	8.82	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.89	0.00	0.00	0	3,000.0	
R2032	On 07/05/2020	Bond Future	9.00	Call	0.00000	0.00000		0.01000	0.00001	0.000	10.89	0.00	0.00	0	7,500.0	
R2032	On 07/05/2020	Bond Future	9.17	Call	0.00000	0.00000		0.05000	0.00005	0.000	10.89	0.00	0.00	0	3,000.0	
R2032	On 07/05/2020	Bond Future	9.20	Call	0.00000	0.00000		0.06000	0.00006	0.000	10.89	0.00	0.00	0	7,500.0	
R2032	On 07/05/2020	Bond Future	9.30	Call	0.00000	0.00000		0.17000	0.00017	0.000	10.89	0.00	0.00	0	7,500.0	
R2032	On 07/05/2020	Bond Future	9.50	Call	0.01000	0.00001		0.94000	0.00094	0.010	10.89	0.00	0.00	0	7,500.0	
R2032	On 07/05/2020	Bond Future	9.54	Put	13,888.83000	13.88883		10,963.40000	10.96340	13,888.830	10.89	1.00	0.00	0	3,000.0	
R2032	On 06/08/2020	Bond Future			12.08379	79.37249		11.51518	82.35067		11.43	0.00	0.00	0	300.0	
R2032	On 06/08/2020	Bond Future	8.79	Call	0.63000	0.00063		2.39000	0.00239	0.630	10.68	0.00	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.29	Call	4.14000	0.00414		22.50000	0.02250	4.140	10.68	0.00	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.91	Put	12,344.24000	12.34424		9,495.07000	9.49507	12,344.240	10.68	0.98	0.00	0	800.0	
R2032	On 05/11/2020	Bond Future			12.26825	76.59607		11.67604	79.62560		10.50	0.00	0.00	0	0.0	
R2032	On 05/11/2020	Bond Future	8.94	Call	3.36000	0.00336		21.14000	0.02114	3.360	9.72	0.00	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.11	Call	5.65000	0.00565		36.63000	0.03663	5.650	9.72	0.00	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	14.58000	0.01458		92.91000	0.09291	14.580	9.72	0.01	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	22.98000	0.02298		141.17000	0.14117	22.980	9.72	0.01	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	7,211.03000	7.21103		5,293.77000	5.29377	7,211.030	9.88	0.85	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	6,790.09000	6.79009		4,946.60000	4.94660	6,790.090	9.95	0.83	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			12.46598	77.94222		11.84847	81.02460		10.52	0.00	0.00	0	0.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	10.68000	0.01068		44.01000	0.04401	10.680	9.74	0.00	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	32.81000	0.03281		129.54000	0.12954	32.810	9.74	0.01	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	9,100.81000	9.10081		7,016.48000	7.01648	9,100.810	9.79	0.86	0.00	0	800.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 07/05/2020	Bond Future			12.06646	79.96496		11.56568	82.88633		12.56	0.00	54,376,172.80	680	132,720.0	
R2035	On 07/05/2020	Bond Future	9.11	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.26	0.00	0.00	0	5,000.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 07/05/2020	Bond Future	9.18	Call	0.00000	0.00000			0.01000	0.00001	0.000	11.26	0.00	0.00	0	3,530.0
R2035	On 07/05/2020	Bond Future	9.55	Call	0.00000	0.00000			0.27000	0.00027	0.000	11.26	0.00	0.00	0	7,500.0
R2035	On 07/05/2020	Bond Future	9.75	Call	0.01000	0.00001			1.57000	0.00157	0.010	11.26	0.00	0.00	0	5,000.0
R2035	On 07/05/2020	Bond Future	9.78	Call	0.02000	0.00002			1.96000	0.00196	0.020	11.26	0.00	0.00	0	3,530.0
R2035	On 07/05/2020	Bond Future	9.85	Call	0.03000	0.00003			3.19000	0.00319	0.030	11.26	0.00	0.00	0	7,500.0
R2035	On 07/05/2020	Bond Future	10.57	Put	9,243.39000	9.24339		6,460.85000	6.46085	9,243.390	11.29	1.00	0.00	0	3,530.0	
R2035	On 07/05/2020	Bond Future	10.75	Put	8,057.21000	8.05721		5,400.59000	5.40059	8,057.210	11.37	0.99	0.00	0	5,000.0	
R2035	On 06/08/2020	Bond Future			12.23478	81.38679		11.71379	84.35969		12.19	0.00	0.00	0	410.0	
R2035	On 06/08/2020	Bond Future	8.75	Call	0.18000	0.00018		0.89000	0.00089	0.180	11.12	0.00	0.00	0	3,000.0	
R2035	On 06/08/2020	Bond Future	9.00	Call	0.54000	0.00054		2.54000	0.00254	0.540	11.12	0.00	0.00	0	24,761.0	
R2035	On 06/08/2020	Bond Future	9.09	Call	0.79000	0.00079		3.63000	0.00363	0.790	11.12	0.00	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	9.67	Call	7.38000	0.00738		42.90000	0.04290	7.380	11.12	0.00	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	10.45	Put	11,016.42000	11.01642		8,360.50000	8.36050	11,016.420	11.12	0.96	0.00	0	500.0	
R2035	On 05/11/2020	Bond Future			12.41164	78.30436		11.86977	81.32857		11.38	0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future			12.60453	79.68072		12.03973	82.75776		11.39	0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	15,062.32000	15.06232		12,374.75000	12.37475	15,062.320	10.59	0.95	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	9,088.29000	9.08829		7,278.39000	7.27839	9,088.290	10.69	0.83	0.00	0	650.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 07/05/2020	Bond Future			12.22505	76.07055		11.74983	78.79319		13.23	0.00	0.00	0	81,446.0	
R2037	On 07/05/2020	Bond Future	9.70	Call	0.00000	0.00000		0.23000	0.00023	0.000	11.94	0.00	0.00	0	7,500.0	
R2037	On 07/05/2020	Bond Future	10.00	Call	0.04000	0.00004		2.99000	0.00299	0.040	11.94	0.00	0.00	0	7,500.0	
R2037	On 06/08/2020	Bond Future			12.39855	73.16320		11.90394	75.93390		13.56	0.00	0.00	0	300.0	
R2037	On 05/11/2020	Bond Future			12.56814	74.43599		12.05431	77.25450		11.97	0.00	0.00	0	0.0	
R2037	On 04/02/2021	Bond Future			12.75238	71.48698		12.21738	74.35468		12.68	0.00	0.00	0	0.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	47.30000	0.04730		176.72000	0.17672	47.300	11.78	0.02	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	14,586.38000	14.58638		12,138.81000	12.13881	14,586.380	11.78	0.95	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	218.59000	0.21859		718.50000	0.71850	218.590	11.78	0.07	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	11,453.19000	11.45319		9,367.65000	9.36765	11,453.190	11.78	0.89	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	6,237.42000	6.23742		5,050.36000	5.05036	6,237.420	12.35	0.69	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	1,710.76000	1.71076		0.00000	0.00000	1,710.760	12.41	0.33	4,754,250.99	200	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	1,755.70000	1.75570		0.00000	0.00000	1,755.700	14.17	0.28	13,966,240.50	700	300.0	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 07/05/2020	Bond Future			12.36056	77.85490		11.88521	80.70544		13.62	0.00	52,941,332.00	680	64,923.0	
R2040	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000		0.01000	0.00001	0.000	12.03	0.00	0.00	0	2,640.0	
R2040	On 07/05/2020	Bond Future	9.85	Call	0.00000	0.00000		0.40000	0.00040	0.000	12.03	0.00	0.00	0	7,500.0	
R2040	On 07/05/2020	Bond Future	10.00	Call	0.01000	0.00001		1.47000	0.00147	0.010	12.03	0.00	0.00	0	2,640.0	
R2040	On 07/05/2020	Bond Future	10.15	Call	0.04000	0.00004		4.18000	0.00418	0.040	12.03	0.00	0.00	0	7,500.0	
R2040	On 07/05/2020	Bond Future	11.10	Call	19.17000	0.01917		367.21000	0.36721	19.170	12.10	0.02	0.00	0	450.0	
R2040	On 07/05/2020	Bond Future	11.80	Call	422.08000	0.42208		1,678.27000	1.67827	422.080	13.32	0.20	0.00	0	450.0	
R2040	On 06/08/2020	Bond Future			12.53502	74.72872		12.03995	77.62952		13.94	0.00	0.00	0	600.0	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/08/2020	Bond Future	9.57	Call	1.75000	0.00175		9.22000	0.00922	1.750	12.61	0.00	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.07	Call	11.24000	0.01124		72.07000	0.07207	11.240	12.61	0.01	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.79	Put	11,209.56000	11.20956		8,692.46000	8.69246	11,209.560	12.61	0.96	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.85	Put	10,799.72000	10.79972		8,332.85000	8.33285	10,799.720	12.61	0.95	0.00	0	12,538.0
R2040	On 06/08/2020	Bond Future	11.26	Put	8,191.72000	8.19172		6,147.42000	6.14742	8,191.720	12.97	0.89	0.00	0	517.0
R2040	On 05/11/2020	Bond Future			12.70534	76.02866		12.19070	78.97960		12.39	0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future	9.50	Call	5.43000	0.00543		33.17000	0.03317	5.430	11.31	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	11.04000	0.01104		69.36000	0.06936	11.040	11.31	0.01	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	23.84000	0.02384		146.23000	0.14623	23.840	11.31	0.01	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.23	Call	43.67000	0.04367		250.45000	0.25045	43.670	11.31	0.02	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.50	Put	7,859.99000	7.85999		6,283.98000	6.28398	7,859.990	11.58	0.83	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	6,842.32000	6.84232		5,425.21000	5.42521	6,842.320	11.80	0.77	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			12.89033	72.85720		12.35409	75.85968		13.13	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	26.54000	0.02654		104.63000	0.10463	26.540	12.22	0.01	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	31.73000	0.03173		121.19000	0.12119	31.730	12.22	0.01	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	89.06000	0.08906		312.39000	0.31239	89.060	12.22	0.03	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	122.55000	0.12255		421.82000	0.42182	122.550	12.22	0.04	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	8,743.41000	8.74341		7,139.87000	7.13987	8,743.410	12.49	0.79	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	7,909.77000	7.90977		6,484.38000	6.48438	7,909.770	12.65	0.75	0.00	0	800.0
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 07/05/2020	Bond Future			12.40367	74.65934		11.92814	77.48304		14.15	0.00	0.00	0	79,913.0
R2044	On 07/05/2020	Bond Future	9.26	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.54	0.00	0.00	0	556.0
R2044	On 07/05/2020	Bond Future	9.33	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.54	0.00	0.00	0	100.0
R2044	On 07/05/2020	Bond Future	9.45	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.54	0.00	0.00	0	129.0
R2044	On 07/05/2020	Bond Future	9.91	Call	0.00000	0.00000		0.31000	0.00031	0.000	12.54	0.00	0.00	0	556.0
R2044	On 07/05/2020	Bond Future	9.97	Call	0.01000	0.00001		0.55000	0.00055	0.010	12.54	0.00	0.00	0	129.0
R2044	On 07/05/2020	Bond Future	9.98	Call	0.01000	0.00001		0.60000	0.00060	0.010	12.54	0.00	0.00	0	100.0
R2044	On 07/05/2020	Bond Future	10.81	Put	10,279.40000	10.27940		7,552.70000	7.55270	10,279.400	12.54	1.00	0.00	0	129.0
R2044	On 07/05/2020	Bond Future	11.02	Put	8,792.27000	8.79227		6,186.78000	6.18678	8,792.270	12.55	0.99	0.00	0	556.0
R2044	On 07/05/2020	Bond Future	11.09	Put	8,309.38000	8.30938		5,761.97000	5.76197	8,309.380	12.60	0.99	0.00	0	100.0
R2044	On 06/08/2020	Bond Future			12.57441	71.60163		12.07899	74.47518		14.50	0.00	0.00	0	500.0
R2044	On 06/08/2020	Bond Future	9.01	Call	0.11000	0.00011		0.78000	0.00078	0.110	13.14	0.00	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.36	Call	0.58000	0.00058		3.46000	0.00346	0.580	13.14	0.00	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	9.66	Call	2.08000	0.00208		13.24000	0.01324	2.080	13.14	0.00	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.98	Call	7.10000	0.00710		50.19000	0.05019	7.100	13.14	0.00	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	10.93	Put	10,500.11000	10.50011		8,127.16000	8.12716	10,500.110	13.14	0.95	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	11.09	Put	9,447.30000	9.44730		7,234.41000	7.23441	9,447.300	13.27	0.92	0.00	0	602.0
R2044	On 05/11/2020	Bond Future			12.74091	72.84718		12.22576	75.77037		12.86	0.00	0.00	0	0.0
R2044	On 05/11/2020	Bond Future	8.87	Call	0.45000	0.00045		5.06000	0.00506	0.450	11.75	0.00	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	2.19000	0.00219		17.95000	0.01795	2.190	11.75	0.00	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	9.34	Call	2.61000	0.00261		20.65000	0.02065	2.610	11.75	0.00	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	9.72	Call	9.12000	0.00912		65.28000	0.06528	9.120	11.75	0.00	0.00	0	1,815.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 05/11/2020	Bond Future	9.97	Call	19.17000	0.01917		131.94000	0.13194	19.170	11.75	0.01	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	10.02	Call	22.08000	0.02208		149.97000	0.14997	22.080	11.75	0.01	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	10.04	Call	23.35000	0.02335		157.60000	0.15760	23.350	11.75	0.01	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.06	Put	10,632.19000	10.63219		8,551.41000	8.55141	10,632.190	11.75	0.92	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.17	Put	9,933.29000	9.93329		7,985.18000	7.98518	9,933.290	11.75	0.90	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	11.38	Put	8,680.65000	8.68065		6,993.09000	6.99309	8,680.650	11.90	0.86	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	11.43	Put	8,399.14000	8.39914		6,773.66000	6.77366	8,399.140	11.95	0.85	0.00	0	1,815.0	
R2044	On 04/02/2021	Bond Future			12.92166	69.74495		12.38468	72.71925		13.63	0.00	0.00	0	0.0	
R2044	On 04/02/2021	Bond Future	9.66	Call	34.11000	0.03411		140.33000	0.14033	34.110	12.69	0.01	0.00	0	405.0	
R2044	On 04/02/2021	Bond Future	10.29	Put	17,117.70000	17.11770		14,475.76000	14.47576	17,117.700	12.69	0.96	0.00	0	405.0	
R2044	On 04/02/2021	Bond Future	10.84	Put	13,208.98000	13.20898		10,936.81000	10.93681	13,208.980	12.69	0.91	0.00	0	405.0	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2048	On 07/05/2020	Bond Future			12.38301	73.41942		11.90739	76.26775		14.48	0.00	0.00	0	94,914.0	
R2048	On 07/05/2020	Bond Future	9.69	Call	0.00000	0.00000		0.04000	0.00004	0.000	12.77	0.00	0.00	0	300.0	
R2048	On 07/05/2020	Bond Future	10.20	Put	14,983.52000	14.98352		12,139.22000	12.13922	14,983.520	12.77	1.00	0.00	0	300.0	
R2048	On 07/05/2020	Bond Future	10.70	Put	11,085.53000	11.08553		8,302.87000	8.30287	11,085.530	12.77	1.00	0.00	0	300.0	
R2048	On 06/08/2020	Bond Future			12.54435	74.72484		12.04910	77.62345		14.00	0.00	0.00	0	530.0	
R2048	On 06/08/2020	Bond Future	9.00	Call	0.08000	0.00008		0.77000	0.00077	0.080	12.65	0.00	0.00	0	3,000.0	
R2048	On 06/08/2020	Bond Future	9.25	Call	0.29000	0.00029		2.35000	0.00235	0.290	12.65	0.00	0.00	0	20,640.0	
R2048	On 06/08/2020	Bond Future	10.35	Call	24.73000	0.02473		176.43000	0.17643	24.730	12.65	0.01	0.00	0	640.0	
R2048	On 06/08/2020	Bond Future	10.85	Call	106.77000	0.10677		574.62000	0.57462	106.770	12.65	0.05	0.00	0	640.0	
R2048	On 06/08/2020	Bond Future	11.10	Call	208.51000	0.20851		936.42000	0.93642	208.510	12.79	0.08	0.00	0	470.0	
R2048	On 06/08/2020	Bond Future	11.80	Call	980.00000	0.98000		2,466.91000	2.46691	980.000	13.76	0.26	0.00	0	470.0	
R2048	On 05/11/2020	Bond Future			12.71274	71.58980		12.19713	74.53851		13.16	0.00	0.00	0	0.0	
R2048	On 04/02/2021	Bond Future			12.89580	72.84807		12.35772	75.84822		13.15	0.00	0.00	0	0.0	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R208	On 07/05/2020	Bond Future			5.61978	101.72925		5.60633	101.74081		0.57	0.00	35,503,508.25	349	29,633.0	
R208	On 06/08/2020	Bond Future			5.00596	103.53808		4.98803	103.54927		0.40	0.00	0.00	0	0.0	
R208	On 05/11/2020	Bond Future			3.64818	101.93839		3.62027	101.94923		0.21	0.00	0.00	0	0.0	
R208	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R209	On 07/05/2020	Bond Future			12.11062	59.78346		11.61627	62.19018		14.32	0.00	17,935,038.00	300	72,295.0	
R209	On 06/08/2020	Bond Future			12.26681	60.84644		11.75417	63.29561		13.93	0.00	0.00	0	200.0	
R209	On 05/11/2020	Bond Future			12.42732	58.75556		11.89577	61.24703		12.90	0.00	0.00	0	0.0	
R209	On 04/02/2021	Bond Future			12.59763	59.78822		12.04598	62.32312		12.98	0.00	0.00	0	0.0	
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.0	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 07/05/2020	Bond Future	173.37343		173.37343		174.22046	174.22046			0.00	0.00	0	1,935.0
R210	On 06/08/2020	Bond Future	176.49896		176.49896		177.36036	177.36036			0.00	0.00	0	0.0
R210	On 05/11/2020	Bond Future	176.88904		176.88904		177.76456	177.76456			0.00	0.00	0	0.0
R210	On 04/02/2021	Bond Future	180.04034		180.04034		180.93049	180.93049			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R212	On 07/05/2020	Bond Future	163.81444		163.81444		164.56592	164.56592			0.00	0.00	0	6,719.0
R212	On 06/08/2020	Bond Future	164.47189		164.47189		165.23606	165.23606			0.00	0.00	0	0.0
R212	On 05/11/2020	Bond Future	167.37292		167.37292		168.14973	168.14973			0.00	0.00	0	0.0
R212	On 04/02/2021	Bond Future	168.02513		168.02513		168.81489	168.81489			0.00	0.00	0	0.0
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 07/05/2020	Bond Future	11.62431		73.33613		11.07217	76.08401		11.34	0.00	13,200,503.40	180	15,444.0
R213	On 06/08/2020	Bond Future	11.78875		74.64011		11.21420	77.43641		11.02	0.00	0.00	0	300.0
R213	On 05/11/2020	Bond Future	11.96349		72.39076		11.36565	75.23540		10.13	0.00	0.00	0	0.0
R213	On 04/02/2021	Bond Future	12.15508		73.66338		11.53172	76.55764		10.16	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 07/05/2020	Bond Future	12.29932		58.06328		11.82425	60.37746		15.06	0.00	18,464,123.04	318	21,601.0
R214	On 07/05/2020	Bond Future	9.31	Call	0.00000	0.00000	0.01000	0.00001	0.000	14.43	0.00	0.00	0	1,250.0
R214	On 07/05/2020	Bond Future	9.91	Call	0.04000	0.00004	1.53000	0.00153	0.040	14.43	0.00	0.00	0	1,250.0
R214	On 07/05/2020	Bond Future	10.66	Put	8,696.35000	8.69635	6,463.45000	6.46345	8,696.350	14.43	1.00	0.00	0	1,250.0
R214	On 06/08/2020	Bond Future	12.45298		59.09571		11.95983	61.45071		14.64	0.00	0.00	0	300.0
R214	On 05/11/2020	Bond Future	12.61321		56.82925		12.10141	59.22494		13.60	0.00	0.00	0	0.0
R214	On 04/02/2021	Bond Future	12.78677		57.82811		12.25453	60.26567		13.66	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :												817,108,725.32	9,765	1 442 923.0
Grand Total:												817,108,725.32	9,765	1 442 923.0