



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: 06/01/2020

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	95.13000	95.13000		95.12000	95.12000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	682.81900	682.81900		682.20300	682.20300			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	695.23300	695.23300		694.60600	694.60600			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	708.02100	708.02100		707.38100	707.38100			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	791.56800	791.56800		789.60600	789.60600			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	805.95900	805.95900		803.96100	803.96100			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	820.78400	820.78400		818.74700	818.74700			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	704.63000	704.63000		703.29700	703.29700			0.00	0.00	0	416.00
ALBI	On 07/05/2020	Index Future	717.44100	717.44100		716.08300	716.08300			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	730.63700	730.63700		729.25400	729.25400			0.00	0.00	0	0.00
E170	On 01/08/2021	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
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 06/02/2020	Bond Future	10.94344	78.98491		10.97517	78.80293				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.05987	76.62745		11.09278	76.44207				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.17929	78.02880		11.21344	77.83993				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.30040	75.70154		11.33583	75.50914				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 06/02/2020	Bond Future	11.24096	80.27040		11.27260	80.06242				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.35531	77.46532		11.38811	77.25353				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.47085	78.88115		11.50486	78.66533				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.58685	76.09984		11.62211	75.88003				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 06/02/2020	GOVI	696.81200	696.81200		695.49100	695.49100				0.00	0.00	0	1,243.00
GOVI	On 07/05/2020	GOVI	709.48000	709.48000		708.13600	708.13600				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	722.53000	722.53000		721.16000	721.16000				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.07600	136.07600		136.08982	136.08982				0.00	0.00	0	5,063.00
I2025	On 07/05/2020	Bond Future	138.58333	138.58333		138.59742	138.59742				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	139.69945	139.69945		139.71368	139.71368				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.31371	142.31371		142.32818	142.32818				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 06/02/2020	Bond Future	101.60278	101.60278		101.61272	101.61272				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	102.37139	102.37139		102.38147	102.38147				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.29900	104.29900		104.30918	104.30918				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.11710	105.11710		105.12747	105.12747				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 06/02/2020	Bond Future	101.53810	101.53810		101.54757	101.54757				0.00	0.00	0	6,960.00
I2033	On 07/05/2020	Bond Future	102.22314	102.22314		102.23281	102.23281				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	104.14798	104.14798		104.15771	104.15771				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.88522	104.88522		104.89524	104.89524				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

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
I2038	On 06/02/2020	Bond Future			116.76281		116.76281		116.94029	116.94029			0.00	0.00	0	10,886.00
I2038	On 07/05/2020	Bond Future			118.91427		118.91427		119.09500	119.09500			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			119.47328		119.47328		119.65737	119.65737			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			121.70899		121.70899		121.89641	121.89641			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 06/02/2020	Bond Future			107.85795		107.85795		107.86787	107.86787			0.00	0.00	0	12,850.00
I2046	On 07/05/2020	Bond Future			108.11130		108.11130		108.12148	108.12148			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			110.14697		110.14697		110.15716	110.15716			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			110.42684		110.42684		110.43708	110.43708			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 06/02/2020	Bond Future			109.76859		109.76859		109.77848	109.77848			0.00	0.00	0	11,797.00
I2050	On 07/05/2020	Bond Future			111.79116		111.79116		111.80135	111.80135			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			112.03118		112.03118		112.04139	112.04139			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			114.12772		114.12772		114.13799	114.13799			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 06/02/2020	Index Future			259.54400		259.54400		259.69800	259.69800			0.00	0.00	0	1,004.00
IGOV	On 07/05/2020	Index Future			264.32700		264.32700		264.48300	264.48300			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			269.25200		269.25200		269.41000	269.41000			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			8.25166		113.06823		8.27255	112.95267		5.70	0.00	45,227,292.00	400	103,151.00
R186	On 06/02/2020	Bond Future	8.11	Call	412.63000		0.41263		406.05000	0.40605	412.630	5.62	0.34	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	271.33000		0.27133		329.46000	0.32946	271.330	5.88	0.24	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	20.86000		0.02086		31.25000	0.03125	20.860	6.45	0.03	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.29650		115.12383		8.31848	115.00614		5.65	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	272.96000		0.27296		265.63000	0.26563	272.960	5.36	0.15	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	2,789.43000		2.78943		2,889.09000	2.88909	2,789.430	5.49	0.71	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,461.71000		1.46171		1,422.29000	1.42229	1,461.710	5.67	0.50	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,051.51000		1.05151		1,115.36000	1.11536	1,051.510	5.80	0.38	0.00	0	23,230.00
R186	On 07/05/2020	Bond Future	8.93	Put	479.31000		0.47931		518.32000	0.51832	479.310	6.23	0.20	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.34100		111.93370		8.36418	111.81370		5.95	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.38150		114.02837		8.40595	113.90616		5.95	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,250.96000		1.25060		1,220.96000	1.22096	1,250.600	5.66	0.33	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,340.55000		2.34055		2,292.27000	2.29227	2,340.550	5.88	0.50	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	1,014.72000		1.01472		1,055.87000	1.05587	1,014.720	6.43	0.25	0.00	0	3,500.00
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 06/02/2020	Bond Future			301.06809		301.06809		301.10101	301.10101			0.00	0.00	0	2,540.00

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 07/05/2020	Bond Future			306.61570		306.61570		306.64915	306.64915			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			304.65797		304.65797		304.69177	304.69177			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			310.35901		310.35901		310.39328	310.39328			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 06/02/2020	Bond Future			226.66428		226.66428		226.93218	226.93218			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future			230.84086		230.84086		231.11364	231.11364			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			231.08117		231.08117		231.35906	231.35906			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			235.40548		235.40548		235.68829	235.68829			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 06/02/2020	Bond Future			7.21504		104.94536		7.23577	104.88906		2.23	0.00	0.00	0	44,450.00
R2023	On 07/05/2020	Bond Future			7.19409		102.92099		7.21685	102.86366		2.26	0.00	7,616,153.26	74	13,512.00
R2023	On 06/08/2020	Bond Future			7.15582		104.81432		7.18108	104.75580		2.26	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.11071		102.84069		7.13894	102.78112		2.33	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 06/02/2020	Bond Future			9.02271		93.60417		9.05890	93.38017		8.47	0.00	33,042,272.01	353	77,891.00
R2030	On 06/02/2020	Bond Future	8.40	Call	29.53000		0.02953		29.49000	0.02949	29.530	7.82	0.04	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	853.69000		0.85369		793.38000	0.79338	853.690	8.47	0.48	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	408.66000		0.40866		513.43000	0.51343	408.660	8.77	0.27	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	223.89000		0.22389		296.57000	0.29657	223.890	9.02	0.17	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.08613		95.30593		9.12373	95.07785		8.49	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.15118		93.04534		9.19033	92.81286		9.12	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.20916		94.78836		9.24985	94.55160		9.13	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,105.77000		1.10577		1,057.50000	1.05750	1,105.770	8.56	0.26	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,444.22000		1.44422		1,384.59000	1.38459	1,444.220	8.68	0.31	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,866.84000		1.86684		1,794.29000	1.79429	1,866.840	8.81	0.37	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,623.82000		2.62382		2,530.80000	2.53080	2,623.820	9.00	0.46	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,651.41000		2.65141		2,557.70000	2.55770	2,651.410	9.00	0.47	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,204.84000		3.20484		3,097.94000	3.09794	3,204.840	9.12	0.52	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,449.85000		1.44985		1,528.10000	1.52810	1,449.850	9.84	0.27	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,067.02000		1.06702		1,129.67000	1.12967	1,067.020	10.06	0.21	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	948.10000		0.94810		1,005.74000	1.00574	948.100	10.06	0.19	0.00	0	3,000.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.40031		94.77909		9.43655	94.53525		9.51	0.00	0.00	0	70,272.00
R2032	On 07/05/2020	Bond Future			9.46911		92.34263		9.50666	92.09432		9.97	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.53895		94.03516		9.57788	93.78218		10.40	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.60722		91.63812		9.64758	91.38044		10.75	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,713.43000		1.71343		1,646.32000	1.64632	1,713.430	10.20	0.32	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	2,111.82000		2.11182		2,033.03000	2.03303	2,111.820	10.32	0.37	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	3,025.80000		3.02580		2,923.17000	2.92317	3,025.800	10.55	0.47	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,563.75000		3.56375		3,448.65000	3.44865	3,563.750	10.66	0.52	0.00	0	3,000.00

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
R2032	On 05/11/2020	Bond Future	10.99	Put	972.81000	0.97281		1,031.44000	1.03144	972.810	11.77	0.17	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	874.39000	0.87439		928.69000	0.92869	874.390	11.77	0.16	0.00	0	1,000.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 06/02/2020	Bond Future			9.73858	97.26446		9.76478	97.07022		10.45	0.00	25,288,759.60	260	118,282.00	
R2035	On 07/05/2020	Bond Future			9.80981	94.52965		9.83689	94.33185		10.99	0.00	0.00	0	0.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	491.58000	0.49158		474.38000	0.47438	491.580	9.84	0.17	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.18	Call	612.13000	0.61213		591.06000	0.59106	612.130	10.00	0.20	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	2,188.13000	2.18813		2,122.92000	2.12292	2,188.130	10.99	0.48	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	2,300.00000	2.30000		2,232.05000	2.23205	2,300.000	11.03	0.50	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	795.61000	0.79561		860.25000	0.86025	795.610	12.51	0.20	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	612.63000	0.61263		666.48000	0.66648	612.630	12.90	0.16	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			9.88181	96.26180		9.90983	96.06026		11.53	0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	525.60000	0.52560		509.12000	0.50912	525.600	10.20	0.14	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	835.19000	0.83519		809.21000	0.80921	835.190	10.20	0.21	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			9.95568	93.56452		9.98466	93.35926		11.94	0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.90736	88.79881		9.93856	88.56754		11.65	0.00	0.00	0	77,689.00	
R2037	On 07/05/2020	Bond Future			9.98326	90.41322		10.01549	90.17770		11.70	0.00	0.00	0	0.00	
R2037	On 06/08/2020	Bond Future			10.06144	87.81026		10.09478	87.57027		12.88	0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			10.13289	89.45723		10.16731	89.21280		12.74	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 06/02/2020	Bond Future			10.03259	91.43065		10.06380	91.18296		12.08	0.00	77,441,760.55	847	52,991.00	
R2040	On 07/05/2020	Bond Future			10.10905	93.09286		10.14127	92.84067		12.14	0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	638.09000	0.63809		606.97000	0.60697	638.090	10.57	0.21	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	2,128.54000	2.12854		2,045.11000	2.04511	2,128.540	11.76	0.46	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.18780	90.28808		10.22111	90.03114		13.41	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			10.25981	91.98192		10.29419	91.72016		13.29	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1,981.06000	1.98106		1,919.49000	1.91949	1,981.060	12.65	0.31	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	2,617.41000	2.61741		2,540.63000	2.54063	2,617.410	12.85	0.37	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	3,489.69000	3.48969		3,394.03000	3.39403	3,489.690	13.08	0.45	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	4,334.76000	4.33476		4,222.73000	4.22273	4,334.760	13.27	0.52	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	1,509.15000	1.50915		1,581.33000	1.58133	1,509.150	14.50	0.21	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	1,217.40000	1.21740		1,279.55000	1.27955	1,217.400	14.50	0.17	0.00	0	2,000.00	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future			10.11206	88.05471		10.13313	87.88554		12.74	0.00	0.00	0	50,701.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	1.50000	0.00150		2.05000	0.00205	1.500	11.30	0.00	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	244.65000	0.24465		251.87000	0.25187	244.650	11.61	0.16	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	109.31000	0.10931		146.35000	0.14635	109.310	13.96	0.07	0.00	0	328.00	
R2044	On 07/05/2020	Bond Future			10.18694	89.65556		10.20868	89.48329		12.81	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
R2044	On 07/05/2020	Bond Future	9.26	Call	236.47000	0.23647		231.92000	0.23192	236.470	10.80	0.09	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	305.26000	0.30526		299.06000	0.29906	305.260	10.90	0.11	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	456.15000	0.45615		446.24000	0.44624	456.150	11.08	0.16	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,587.57000	1.58757		1,552.69000	1.55269	1,587.570	12.21	0.38	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	1,795.17000	1.79517		1,756.06000	1.75606	1,795.170	12.34	0.41	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	1,831.13000	1.83113		1,791.29000	1.79129	1,831.130	12.37	0.41	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,053.14000	1.05314		1,122.64000	1.12264	1,053.140	13.93	0.24	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	781.67000	0.78167		838.77000	0.83877	781.670	14.46	0.18	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	708.37000	0.70837		761.77000	0.76177	708.370	14.64	0.17	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.26397	86.91298		10.28643	86.73746		14.16	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	467.38000	0.46738		458.20000	0.45820	467.380	12.52	0.12	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	950.46000	0.95046		931.14000	0.93114	950.460	12.73	0.21	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,667.96000	1.66796		1,635.73000	1.63573	1,667.960	13.29	0.31	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,680.46000	2.68046		2,631.77000	2.63177	2,680.460	13.82	0.42	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	1,943.55000	1.94355		2,019.03000	2.01903	1,943.550	15.31	0.29	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,672.02000	1.67202		1,740.39000	1.74039	1,672.020	15.66	0.25	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.33439	88.54363		10.35755	88.36485		14.05	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	751.19000	0.75119		737.30000	0.73730	751.190	13.13	0.15	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,377.38000	1.37738		1,351.78000	1.35178	1,377.380	13.17	0.23	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	2,437.39000	2.43739		2,394.86000	2.39486	2,437.390	13.57	0.35	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	3,217.89000	3.21789		3,164.10000	3.16410	3,217.890	13.80	0.42	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	3,387.57000	3.38757		3,331.45000	3.33145	3,387.570	13.85	0.44	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,296.45000	2.29645		2,367.51000	2.36751	2,296.450	15.20	0.28	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	1,895.17000	1.89517		1,957.92000	1.95792	1,895.170	15.33	0.24	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,801.96000	1.80196		1,862.70000	1.86270	1,801.960	15.33	0.23	0.00	0	1,815.00	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 06/02/2020	Bond Future			10.09759	91.45143		10.11361	91.31919		12.50	0.00	21,948,343.20	240	95,182.00	
R2048	On 07/05/2020	Bond Future			10.16666	88.67436		10.18318	88.53967		13.21	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.23639	90.29838		10.25344	90.16113		13.90	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	471.06000	0.47106		466.65000	0.46665	471.060	12.28	0.12	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	776.15000	0.77615		767.37000	0.76737	776.150	12.28	0.18	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.30720	87.55360		10.32479	87.41376		14.50	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	
R207	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R208	On 06/02/2020	Bond Future			6.66690	102.54976		6.66549	102.55128		0.51	0.00	0.00	0	14,955.00	
R208	On 07/05/2020	Bond Future			6.45998	101.01083		6.45819	101.01235		0.45	0.00	0.00	0	60.00	
R208	On 06/08/2020	Bond Future			6.05307	102.87176		6.05066	102.87325		0.38	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			5.07539	101.38717		5.07156	101.38864		0.26	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 06/02/2020	Bond Future			9.77479		73.94628		9.80589	73.74982		11.86	0.00	19,595,764.20	265	103,796.00
R209	On 06/02/2020	Bond Future	9.40	Call	213.29000		0.21329		209.56000	0.20956	213.290	11.30	0.17	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.84217		72.13940		9.87423	71.93937		12.50	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.91029		73.46095		9.94336	73.25715		13.04	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			9.97671		71.68742		10.01081	71.47982		13.64	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 06/02/2020	Bond Future			188.63641		188.63641		188.65501	188.65501			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			189.48345		189.48345		189.50244	189.50244			0.00	41,686,359.00	220	220.00
R210	On 06/08/2020	Bond Future			193.05134		193.05134		193.07050	193.07050			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			193.96343		193.96343		193.98303	193.98303			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 06/02/2020	Bond Future			161.60022		161.60022		161.61900	161.61900			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future			164.57794		164.57794		164.59705	164.59705			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.40135		165.40135		165.42068	165.42068			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.49654		168.49654		168.51616	168.51616			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 06/02/2020	Bond Future			9.24015		87.85854		9.27639	87.63712		9.12	0.00	0.00	0	24,111.00
R213	On 07/05/2020	Bond Future			9.30188		85.90413		9.33942	85.67860		9.56	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.36381		87.47940		9.40274	87.24958		9.87	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.42808		85.56748		9.46843	85.33347		10.32	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 06/02/2020	Bond Future			9.98643		72.51593		10.01759	72.31137		12.87	0.00	0.00	0	19,434.00
R214	On 06/02/2020	Bond Future	9.52	Call	134.08000		0.13408		133.95000	0.13395	134.080	11.92	0.11	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	729.41000		0.72941		699.31000	0.69931	729.410	12.65	0.39	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	253.12000		0.25312		324.63000	0.32463	253.120	13.78	0.16	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.05250		70.53627		10.08458	70.32799		13.60	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	438.37000		0.43837		418.91000	0.41891	438.370	12.22	0.17	0.00	0	1,250.00

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	On 07/05/2020	Bond Future	9.91	Call	1,766.76000	1.76676	1,701.32000	1.70132	1,766.760	13.46	0.45	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	949.62000	0.94962	1,026.86000	1.02686	949.620	15.02	0.25	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.11903	71.82830	10.15209	71.61611		14.24	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.18669	69.87815	10.22074	69.66204		14.87	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
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>271,846,703.82</b>	<b>2,659</b>	<b>1 223 589.00</b>
<b>Grand Total:</b>												<b>271,846,703.82</b>	<b>2,659</b>	<b>1 223 589.00</b>