



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: 14/01/2020

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
Derivatives													
5Y STND	On 21/12/2021	Interest Rate Swap	95.15000	95.15000		95.13000	95.13000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	682.87100	682.87100		682.45900	682.45900			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	695.24700	695.24700		694.85700	694.85700			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	708.06300	708.06300		707.65000	707.65000			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	789.74000	789.74000		788.29900	788.29900			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	804.05300	804.05300		802.61900	802.61900			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	818.87500	818.87500		817.39700	817.39700			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	701.75800	701.75800		700.58100	700.58100			0.00	0.00	0	416.00
ALBI	On 07/05/2020	Index Future	714.47600	714.47600		713.30700	713.30700			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	727.64700	727.64700		726.44100	726.44100			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	11.00905	78.60932		11.03545	78.45894				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.12865	76.24075		11.15546	76.09079				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.25006	77.63815		11.27821	77.48357				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.37309	75.30757		11.40317	75.14540				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	11.31720	79.77084		11.34354	79.59951				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.43503	76.95228		11.46183	76.78110				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.55295	78.36191		11.58103	78.18568				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.67132	75.57505		11.70124	75.39062				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	693.74700	693.74700		692.55300	692.55300				0.00	0.00	0	1,244.00
GOVI	On 07/05/2020	GOVI	706.32000	706.32000		705.13300	705.13300				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	719.34100	719.34100		718.11600	718.11600				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	135.96044	135.96044		135.97654	135.97654				0.00	0.00	0	5,063.00
I2025	On 07/05/2020	Bond Future	138.45823	138.45823		138.48014	138.48014				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	139.57774	139.57774		139.59696	139.59696				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.19679	142.19679		142.20774	142.20774				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	101.22842	101.22842		101.23980	101.23980				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	101.98453	101.98453		102.00029	102.00029				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	103.90915	103.90915		103.92291	103.92291				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.72514	104.72514		104.73284	104.73284				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	101.28854	101.28854		101.29956	101.29956				0.00	0.00	0	6,960.00
I2033	On 07/05/2020	Bond Future	101.96340	101.96340		101.97887	101.97887				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.88761	103.88761		103.90111	103.90111				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.62526	104.62526		104.63259	104.63259				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			116.09102		116.09102		116.26892	116.26892			0.00	0.00	0	10,886.00
I2038	On 07/05/2020	Bond Future			118.22385		118.22385		118.40959	118.40959			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			118.77469		118.77469		118.96146	118.96146			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			121.00346		121.00346		121.18630	121.18630			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			107.67922		107.67922		107.69083	107.69083			0.00	0.00	0	13,500.00
I2046	On 07/05/2020	Bond Future			107.92324		107.92324		107.93973	107.93973			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			109.96000		109.96000		109.97421	109.97421			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			110.24192		110.24192		110.24944	110.24944			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			109.46965		109.46965		109.48143	109.48143			0.00	0.00	0	11,797.00
I2050	On 07/05/2020	Bond Future			111.48075		111.48075		111.49739	111.49739			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			111.71952		111.71952		111.73381	111.73381			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			113.81596		113.81596		113.82358	113.82358			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			258.87000		258.87000		259.08000	259.08000			0.00	0.00	0	1,004.00
IGOV	On 07/05/2020	Index Future			263.62600		263.62600		263.85000	263.85000			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			268.54800		268.54800		268.77100	268.77100			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			8.26847		112.97523		8.27882	112.91801		5.69	0.00	3,389,256.90	30	99,750.00
R186	On 06/02/2020	Bond Future	8.11	Call	291.49000		0.29149		286.65000	0.28665	291.490	5.61	0.29	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	211.35000		0.21135		235.15000	0.23515	211.350	5.88	0.22	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	8.79000		0.00879		11.14000	0.01114	8.790	6.45	0.01	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.31537		115.02279		8.32537	114.96929		5.65	0.00	16,103,190.60	140	1,933.00
R186	On 07/05/2020	Bond Future	7.60	Call	231.81000		0.23181		227.90000	0.22790	231.810	5.36	0.14	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	2,820.45000		2.82045		2,864.75000	2.86475	2,820.450	5.48	0.73	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,361.91000		1.36191		1,342.43000	1.34243	1,361.910	5.67	0.49	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,041.29000		1.04129		1,068.55000	1.06855	1,041.290	5.80	0.39	0.00	0	23,230.00
R186	On 07/05/2020	Bond Future	8.93	Put	460.77000		0.46077		476.68000	0.47668	460.770	6.23	0.20	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.35996		111.83553		8.37102	111.77832		5.94	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.40035		113.93413		8.41342	113.86885		5.95	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,191.60000		1.19160		1,174.13000	1.17413	1,191.600	5.66	0.32	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,264.14000		2.26414		2,236.31000	2.23631	2,264.140	5.89	0.49	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	1,010.08000		1.01008		1,030.03000	1.03003	1,010.080	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			300.58547		300.58547		300.67549	300.67549			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			306.10761		306.10761		306.21168	306.21168			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			304.15318		304.15318		304.25211	304.25211			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			309.86022		309.86022		309.94220	309.94220			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			226.11671		226.11671		226.63253	226.63253			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future			230.27072		230.27072		230.80554	230.80554			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			230.50995		230.50995		231.04949	231.04949			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			234.83533		234.83533		235.37058	235.37058			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.14945		105.12375		7.17960	105.04170		2.11	0.00	36,793,312.50	350	43,600.00
R2023	On 07/05/2020	Bond Future			7.12432		103.09696		7.15575	103.01764		2.14	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.07662		104.99808		7.11249	104.91480		2.15	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.01978		103.03287		7.06287	102.94174		2.22	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			9.05809		93.38518		9.08383	93.22628		8.47	0.00	82,552,499.12	884	80,401.00
R2030	On 06/02/2020	Bond Future	8.40	Call	8.39000		0.00839		7.67000	0.00767	8.390	7.83	0.01	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	626.62000		0.62662		576.90000	0.57690	626.620	8.47	0.43	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	358.37000		0.35837		420.25000	0.42025	358.370	8.77	0.28	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	175.67000		0.17567		213.92000	0.21392	175.670	9.02	0.16	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.12375		95.07773		9.14985	94.91984		8.49	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.18966		92.81683		9.21720	92.65374		9.12	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.24833		94.56043		9.27796	94.38850		9.13	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,020.00000		1.02000		982.35000	0.98235	1,020.000	8.57	0.24	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,342.89000		1.34289		1,296.55000	1.29655	1,342.890	8.69	0.30	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,749.02000		1.74902		1,692.87000	1.69287	1,749.020	8.82	0.36	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,478.94000		2.47894		2,407.41000	2.40741	2,478.940	9.00	0.45	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,505.77000		2.50577		2,433.73000	2.43373	2,505.770	9.00	0.45	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,045.44000		3.04544		2,963.58000	2.96358	3,045.440	9.12	0.51	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,477.02000		1.47702		1,529.41000	1.52941	1,477.020	9.85	0.27	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,084.21000		1.08421		1,125.57000	1.12557	1,084.210	10.07	0.21	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	962.73000		0.96273		1,000.63000	1.00063	962.730	10.07	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			9.45010		94.44431		9.47593	94.27130		9.51	0.00	0.00	0	70,272.00
R2032	On 07/05/2020	Bond Future			9.52149		91.99650		9.54766	91.82424		9.96	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.59263		93.68659		9.62011	93.50885		10.39	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.66212		91.28785		9.69151	91.10110		10.76	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,563.17000		1.56317		1,511.65000	1.51165	1,563.170	10.20	0.31	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,941.38000		1.94138		1,881.05000	1.88105	1,941.380	10.32	0.36	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,817.54000		2.81754		2,739.35000	2.73935	2,817.540	10.55	0.45	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,339.00000		3.33900		3,251.55000	3.25155	3,339.000	10.67	0.50	0.00	0	3,000.00

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R2032	On 05/11/2020	Bond Future	10.99	Put	1,001.21000		1.00121	1,039.89000	1.03989	1,001.210		11.77	0.18	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	899.54000		0.89954	935.24000	0.93524	899.540		11.77	0.17	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			9.79764		96.82743	9.82358	96.63642			10.45	0.00	0.00	0	118,505.00
R2035	On 07/05/2020	Bond Future			9.87156		94.07951	9.89784	93.88890			10.98	0.00	9,878,348.55	105	105.00
R2035	On 07/05/2020	Bond Future	9.11	Call	375.10000		0.37510	353.23000	0.35323	375.100		9.83	0.14	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	476.49000		0.47649	450.02000	0.45002	476.490		9.99	0.17	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	1,896.14000		1.89614	1,821.32000	1.82132	1,896.140		10.98	0.45	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,000.77000		2.00077	1,923.13000	1.92313	2,000.770		11.02	0.47	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.57	Put	822.24000		0.82224	872.16000	0.87216	822.240		12.50	0.21	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	627.12000		0.62712	667.47000	0.66747	627.120		12.89	0.17	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.94514		95.80720	9.97264	95.61082			11.53	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	434.81000		0.43481	414.57000	0.41457	434.810		10.20	0.12	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	707.76000		0.70776	677.03000	0.67703	707.760		10.20	0.18	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			10.02049		93.10640	10.04977	92.90051			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			9.97673		88.28584	10.00263	88.09547			11.64	0.00	0.00	0	75,429.00
R2037	On 07/05/2020	Bond Future			10.05559		89.88599	10.08185	89.69576			11.69	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.13572		87.27692	10.16317	87.08106			12.87	0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			10.20893		88.91862	10.23805	88.71369			12.73	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			10.10693		90.84244	10.13789	90.59924			12.07	0.00	0.00	0	48,269.00
R2040	On 07/05/2020	Bond Future			10.18645		92.48892	10.21794	92.24503			12.13	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future	9.50	Call	473.62000		0.47362	439.86000	0.43986	473.620		10.56	0.17	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.00	Call	1,778.44000		1.77844	1,688.63000	1.68863	1,778.440		11.75	0.42	0.00	0	2,640.00
R2040	On 06/08/2020	Bond Future			10.26729		89.67683	10.30013	89.42623			13.40	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			10.34123		91.36397	10.37587	91.10310			13.28	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,746.11000		1.74611	1,678.64000	1.67864	1,746.110		12.64	0.29	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,337.28000		2.33728	2,253.73000	2.25373	2,337.280		12.84	0.35	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	3,157.70000		3.15770	3,054.49000	3.05449	3,157.700		13.07	0.43	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	3,960.98000		3.96098	3,840.92000	3.84092	3,960.980		13.26	0.49	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,591.37000		1.59137	1,655.25000	1.65525	1,591.370		14.49	0.22	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,284.23000		1.28423	1,338.77000	1.33877	1,284.230		14.49	0.19	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			10.21675		87.21948	10.24772	86.97495			12.74	0.00	49,366,225.68	566	51,449.00
R2044	On 06/02/2020	Bond Future	9.09	Call	0.06000		0.00006	0.05000	0.00005	0.060		11.29	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	74.90000		0.07490	66.12000	0.06612	74.900		11.61	0.07	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	101.49000		0.10149	131.27000	0.13127	101.490		13.96	0.07	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.29559		88.80026	10.32708	88.55499			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	142.13000	0.14213	130.12000	0.13012	142.130	10.78	0.06	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	189.62000	0.18962	174.23000	0.17423	189.620	10.89	0.08	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	298.24000	0.29824	275.63000	0.27563	298.240	11.07	0.11	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,211.90000	1.21190	1,144.57000	1.14457	1,211.900	12.20	0.32	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,390.41000	1.39041	1,316.09000	1.31609	1,390.410	12.34	0.35	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,421.50000	1.42150	1,345.99000	1.34599	1,421.500	12.36	0.36	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	1,192.11000	1.19211	1,270.15000	1.27015	1,192.110	13.92	0.27	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	879.10000	0.87910	940.73000	0.94073	879.100	14.45	0.21	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	794.62000	0.79462	851.51000	0.85151	794.620	14.63	0.19	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.37573	86.04547	10.40854	85.79354		14.16	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	345.85000	0.34585	325.77000	0.32577	345.850	12.52	0.10	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	740.83000	0.74083	702.73000	0.70273	740.830	12.73	0.18	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,359.98000	1.35998	1,299.49000	1.29949	1,359.980	13.30	0.27	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	2,263.02000	2.26302	2,175.76000	2.17576	2,263.020	13.82	0.38	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,137.83000	2.13783	2,226.92000	2.22692	2,137.830	15.31	0.31	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	1,836.58000	1.83658	1,915.78000	1.91578	1,836.580	15.66	0.28	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.44905	87.66459	10.48362	87.40250		14.04	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	603.01000	0.60301	574.77000	0.57477	603.010	13.13	0.12	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	1,142.17000	1.14217	1,093.94000	1.09394	1,142.170	13.17	0.21	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.72	Call	2,089.32000	2.08932	2,012.99000	2.01299	2,089.320	13.57	0.32	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	2,802.81000	2.80281	2,708.57000	2.70857	2,802.810	13.80	0.39	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	2,958.98000	2.95898	2,861.09000	2.86109	2,958.980	13.85	0.41	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.17	Put	2,497.28000	2.49728	2,584.91000	2.58491	2,497.280	15.20	0.30	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	2,064.28000	2.06428	2,140.62000	2.14062	2,064.280	15.33	0.26	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	1,963.95000	1.96395	2,037.64000	2.03764	1,963.950	15.33	0.25	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			10.20219	90.59423	10.22812	90.38401		12.51	0.00	362,376.92	4	95,180.00
R2048	On 07/05/2020	Bond Future			10.27511	87.79673	10.30141	87.58623		13.20	0.00	0.00	0	0.00
R2048	On 07/05/2020	Bond Future	9.69	Call	712.57000	0.71257	675.16000	0.67516	712.570	12.02	0.22	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	2,890.51000	2.89051	3,013.09000	3.01309	2,890.510	13.12	0.52	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	1,370.54000	1.37054	1,445.42000	1.44542	1,370.540	14.08	0.30	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			10.34783	89.40812	10.37523	89.19168		13.91	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	348.91000	0.34891	332.28000	0.33228	348.910	12.29	0.09	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	595.04000	0.59504	568.52000	0.56852	595.040	12.29	0.15	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.42158	86.65134	10.45056	86.42536		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			6.68656	102.52858	6.68365	102.53172		0.50	0.00	58,953,933.50	575	15,530.00
R208	On 07/05/2020	Bond Future			6.49199	100.98362	6.48332	100.99099		0.45	0.00	0.00	0	60.00

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	On 06/08/2020	Bond Future			6.09105		102.84824		6.08273	102.85339		0.38	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			5.12415		101.36845		5.12702	101.36734		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
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			9.84474		73.50550		9.87056	73.34379		11.85	0.00	0.00	0	101,926.00
R209	On 06/02/2020	Bond Future	9.40	Call	86.43000		0.08643		79.48000	0.07948	86.430	11.29	0.09	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.91493		71.68659		9.94106	71.52498		12.49	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.98483		73.00277		10.01206	72.83645		13.03	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.05296		71.22442		10.08179	71.05049		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			187.53167		187.53167		187.95901	187.95901			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			188.34809		188.34809		188.79101	188.79101			0.00	0.00	0	220.00
R210	On 06/08/2020	Bond Future			191.90267		191.90267		192.34954	192.34954			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			192.80292		192.80292		193.24638	193.24638			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			161.49227		161.49227		161.51371	161.51371			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future			164.45909		164.45909		164.48758	164.48758			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.28715		165.28715		165.31244	165.31244			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.38857		168.38857		168.40413	168.40413			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			9.27485		87.64651		9.30572	87.45847		9.12	0.00	0.00	0	20,142.00
R213	On 07/05/2020	Bond Future			9.33861		85.68345		9.36999	85.49553		9.55	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.40128		87.25818		9.43415	87.06475		9.87	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.46616		85.34661		9.50117	85.14423		10.33	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			10.06605		71.99513		10.09194	71.82711		12.85	0.00	1,439,902.60	20	19,134.00
R214	On 06/02/2020	Bond Future	9.52	Call	42.67000		0.04267		39.38000	0.03938	42.670	11.91	0.05	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	413.29000		0.41329		382.42000	0.38242	413.290	12.63	0.29	0.00	0	1,000.00

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
R214	On 06/02/2020	Bond Future	10.42	Put	238.85000	0.23885	284.58000	0.28458	238.850	13.76	0.18	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.13509	70.00207	10.16129	69.83397		13.58	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	316.91000	0.31691	299.19000	0.29919	316.910	12.21	0.14	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,464.15000	1.46415	1,405.88000	1.40588	1,464.150	13.44	0.41	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,019.96000	1.01996	1,075.05000	1.07505	1,019.960	15.00	0.27	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.20366	71.28716	10.23093	71.11422		14.23	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.27329	69.33061	10.30208	69.15010		14.86	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
Total for Derivatives :												258,839,046.37	2,674	1 212 210.00
Grand Total:												258,839,046.37	2,674	1 212 210.00