



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: 22/01/2020

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	94.91000	94.91000		94.93000	94.93000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	687.38800	687.38800		686.91600	686.91600			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	699.56100	699.56100		699.08000	699.08000			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	712.11000	712.11000		711.62100	711.62100			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	793.34300	793.34300		793.19700	793.19700			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	807.39100	807.39100		807.24400	807.24400			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	821.87500	821.87500		821.72400	821.72400			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	706.52600	706.52600		706.37900	706.37900			0.00	0.00	0	416.00
ALBI	On 07/05/2020	Index Future	719.03700	719.03700		718.88900	718.88900			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	731.93500	731.93500		731.78500	731.78500			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	10.91104	79.17137		10.91022	79.17610				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.03268	76.78111		11.03177	76.78626				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.15741	78.15017		11.15648	78.15534				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.28781	75.77008		11.28690	75.77503				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	11.20975	80.47647		11.20868	80.48355				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.32876	77.63747		11.32759	77.64507				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.44889	79.02105		11.44769	79.02870				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.57314	76.18560		11.57194	76.19311				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	698.58500	698.58500		698.43200	698.43200				0.00	370,250,050.00	53	351.00
GOVI	On 07/05/2020	GOVI	710.95600	710.95600		710.80100	710.80100				0.00	753,613,360.00	106	935.00
GOVI	On 06/08/2020	GOVI	723.70900	723.70900		723.55200	723.55200				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	135.71513	135.71513		135.88134	135.88134				0.00	407,145,390.00	3,000	2,083.00
I2025	On 07/05/2020	Bond Future	138.15199	138.15199		138.32176	138.32176				0.00	414,455,970.00	3,000	3,000.00
I2025	On 06/08/2020	Bond Future	139.19700	139.19700		139.36971	139.36971				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	141.70171	141.70171		141.87705	141.87705				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	142.65400	142.65400		142.83092	142.83092				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	101.03976	101.03976		101.27446	101.27446				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	101.75069	101.75069		101.99000	101.99000				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	103.62021	103.62021		103.86385	103.86385				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.35142	104.35142		104.59908	104.59908				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	100.68017	100.68017		100.81848	100.81848				0.00	0.00	0	6,960.00
I2033	On 07/05/2020	Bond Future	101.30256	101.30256		101.44370	101.44370				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.16383	103.16383		103.30746	103.30746				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	103.80912	103.80912		103.95501	103.95501				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			116.21769		116.21769		116.24839	116.24839			0.00	0.00	0	10,886.00
I2038	On 07/05/2020	Bond Future			118.30442		118.30442		118.33617	118.33617			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			118.79816		118.79816		118.83018	118.83018			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			120.93564		120.93564		120.96798	120.96798			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			107.28652		107.28652		107.50410	107.50410			0.00	0.00	0	14,000.00
I2046	On 07/05/2020	Bond Future			107.47914		107.47914		107.70118	107.70118			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			109.45402		109.45402		109.68004	109.68004			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			109.64260		109.64260		109.87230	109.87230			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			109.36176		109.36176		110.03540	110.03540			0.00	0.00	0	11,797.00
I2050	On 07/05/2020	Bond Future			111.32555		111.32555		112.01179	112.01179			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			111.50635		111.50635		112.20496	112.20496			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			113.51272		113.51272		114.22351	114.22351			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			258.70700		258.70700		259.15900	259.15900			0.00	0.00	0	1,004.00
IGOV	On 07/05/2020	Index Future			263.35200		263.35200		263.81300	263.81300			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			268.13900		268.13900		268.60800	268.60800			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			8.12362		113.77993		8.14051	113.68572		5.60	0.00	19,911,487.75	175	100,350.00
R186	On 06/02/2020	Bond Future	8.11	Call	471.17000		0.47117		451.54000	0.45154	471.170	5.52	0.48	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	33.11000		0.03311		47.45000	0.04745	33.110	5.79	0.06	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	0.17000		0.00017		0.39000	0.00039	0.170	6.34	0.00	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.17177		115.79471		8.18943	115.69941		5.56	0.00	16,558,643.53	143	2,518.00
R186	On 07/05/2020	Bond Future	7.60	Call	310.23000		0.31023		308.84000	0.30884	310.230	5.28	0.18	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	2,219.95000		2.21995		2,306.59000	2.30659	2,219.950	5.40	0.66	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,695.97000		1.69597		1,668.14000	1.66814	1,695.970	5.58	0.57	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	705.77000		0.70577		759.05000	0.75905	705.770	5.72	0.30	0.00	0	23,230.00
R186	On 07/05/2020	Bond Future	8.93	Put	278.64000		0.27864		308.05000	0.30805	278.640	6.14	0.14	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.21945		112.56565		8.23810	112.46839		5.86	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.26956		114.59014		8.28930	114.49081		5.54	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,273.63000		1.27363		1,294.71000	1.29471	1,273.630	5.36	0.35	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,444.75000		2.44475		2,451.45000	2.45145	2,444.750	5.58	0.53	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	765.32000		0.76532		807.00000	0.80700	765.320	6.21	0.21	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

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 06/02/2020	Bond Future			301.43527		301.43527		301.84511	301.84511			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future			306.84781		306.84781		307.26629	307.26629			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			304.75700		304.75700		305.18282	305.18282			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			310.24033		310.24033		310.67273	310.67273			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			225.27616		225.27616		225.94533	225.94533			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future			229.32129		229.32129		230.00351	230.00351			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			229.42964		229.42964		230.12398	230.12398			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			233.55787		233.55787		234.26398	234.26398			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			6.93961		105.69708		6.95993	105.64139		2.04	0.00	0.00	0	43,034.00
R2023	On 07/05/2020	Bond Future			6.91072		103.63806		6.93285	103.58184		2.06	0.00	53,477,238.96	516	13,512.00
R2023	On 06/08/2020	Bond Future			6.86209		105.49794		6.88665	105.44056		2.07	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.81756		103.46193		6.84516	103.40323		2.14	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			8.99165		93.79699		8.99391	93.78294		8.27	0.00	0.00	0	79,913.00
R2030	On 06/02/2020	Bond Future	8.40	Call	2.54000		0.00254		3.49000	0.00349	2.540	7.63	0.01	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	653.45000		0.65345		671.47000	0.67147	653.450	8.27	0.52	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	139.07000		0.13907		157.19000	0.15719	139.070	8.57	0.16	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	47.74000		0.04774		57.32000	0.05732	47.740	8.82	0.06	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.06114		95.45792		9.06341	95.44410		8.31	0.00	0.00	0	540.00
R2030	On 06/08/2020	Bond Future			9.13247		93.15671		9.13485	93.14253		8.81	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.20131		94.83412		9.20384	94.81937		8.64	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	923.83000		0.92383		1,011.24000	1.01124	923.830	8.07	0.24	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,243.72000		1.24372		1,340.30000	1.34030	1,243.720	8.19	0.30	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,651.86000		1.65186		1,755.57000	1.75557	1,651.860	8.32	0.36	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,398.62000		2.39862		2,504.29000	2.50429	2,398.620	8.51	0.46	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,426.12000		2.42612		2,531.83000	2.53183	2,426.120	8.51	0.46	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,980.65000		2.98065		3,088.48000	3.08848	2,980.650	8.63	0.52	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,233.60000		1.23360		1,328.38000	1.32838	1,233.600	9.36	0.25	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	880.21000		0.88021		961.18000	0.96118	880.210	9.58	0.19	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	772.41000		0.77241		848.40000	0.84840	772.410	9.58	0.17	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			9.38287		94.89675		9.38545	94.87933		9.18	0.00	0.00	0	71,272.00
R2032	On 07/05/2020	Bond Future			9.45766		92.41854		9.46027	92.40123		9.64	0.00	0.00	0	3,555.00
R2032	On 06/08/2020	Bond Future			9.53356		94.07026		9.53629	94.05248		9.80	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.61209		91.60698		9.61496	91.58863		10.34	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,549.36000		1.54936		1,609.26000	1.60926	1,549.360	9.95	0.31	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,936.90000		1.93690		1,998.64000	1.99864	1,936.900	10.07	0.36	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,836.74000		2.83674		2,901.35000	2.90135	2,836.740	10.30	0.47	0.00	0	1,000.00

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R2032	On 05/11/2020	Bond Future	9.61	Call	3,373.40000		3.37340	3,437.97000	3.43797	3,373.400	10.42	0.52	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	826.13000		0.82613	910.28000	0.91028	826.130	11.35	0.16	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	735.76000		0.73576	815.01000	0.81501	735.760	11.35	0.15	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			9.71423		97.44553	9.71709	97.42424		10.03	0.00	10,719,008.30	110	118,295.00	
R2035	On 07/05/2020	Bond Future			9.79067		94.66983	9.79357	94.64857		10.56	0.00	0.00	0	105.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	370.38000		0.37038	380.20000	0.38020	370.380	9.41	0.15	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.18	Call	476.93000		0.47693	488.28000	0.48828	476.930	9.57	0.18	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	2,006.23000		2.00623	2,020.26000	2.02026	2,006.230	10.56	0.49	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	2,119.52000		2.11952	2,133.25000	2.13325	2,119.520	10.60	0.51	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	585.90000		0.58590	606.23000	0.60623	585.900	12.08	0.17	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	432.63000		0.43263	449.60000	0.44960	432.630	12.47	0.13	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			9.86802		96.36122	9.87103	96.33950		10.75	0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	362.51000		0.36251	425.79000	0.42579	362.510	9.42	0.11	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	696.46000		0.69646	708.64000	0.70864	696.460	9.80	0.19	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			9.95092		93.59830	9.95407	93.57594		11.53	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			9.88841		88.93972	9.88097	88.99514		11.18	0.00	246,985,602.44	2,777	70,102.00	
R2037	On 07/05/2020	Bond Future			9.96942		90.51465	9.96168	90.57145		11.24	0.00	0.00	0	0.00	
R2037	On 06/08/2020	Bond Future			10.05284		87.87233	10.04484	87.93012		12.01	0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			10.13297		89.45666	10.12475	89.51518		12.30	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			10.01346		91.58300	10.01609	91.56203		11.59	0.00	81,234,121.00	887	42,432.00	
R2040	On 07/05/2020	Bond Future			10.09480		93.20476	10.09746	93.18385		11.67	0.00	194,145,515.08	2,083	2,083.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	575.85000		0.57585	500.74000	0.50074	575.850	10.74	0.20	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	1,991.49000		1.99149	1,932.72000	1.93272	1,991.490	11.67	0.46	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.17854		90.35971	10.18130	90.33835		12.50	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			10.25886		91.98917	10.26175	91.96711		12.83	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1,753.40000		1.75340	1,892.07000	1.89207	1,753.400	12.19	0.30	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	2,369.78000		2.36978	2,519.26000	2.51926	2,369.780	12.39	0.36	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	3,231.61000		3.23161	3,387.41000	3.38741	3,231.610	12.63	0.45	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	4,070.51000		4.07051	4,226.28000	4.22628	4,070.510	12.81	0.51	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	1,313.58000		1.31358	1,435.24000	1.43524	1,313.580	14.05	0.19	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	1,042.00000		1.04200	1,150.67000	1.15067	1,042.000	14.05	0.16	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			10.11326		88.04506	10.11585	88.02424		12.26	0.00	28,174,419.20	320	52,324.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	0.00000		0.00000	0.01000	0.00001	0.000	10.81	0.00	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	70.71000		0.07071	64.45000	0.06445	70.710	11.76	0.08	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	16.46000		0.01646	16.15000	0.01615	16.460	14.11	0.02	0.00	0	328.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 07/05/2020	Bond Future			10.19342		89.60415		10.19604	89.58338		12.34	0.00	582,337,370.85	6,499	6,499.00
R2044	On 07/05/2020	Bond Future	9.26	Call	143.10000		0.14310		148.57000	0.14857	143.100	10.34	0.07	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	193.59000		0.19359		200.34000	0.20034	193.590	10.44	0.09	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	310.52000		0.31052		319.72000	0.31972	310.520	10.61	0.13	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,321.17000		1.32117		1,338.17000	1.33817	1,321.170	11.73	0.36	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,519.30000		1.51930		1,536.43000	1.53643	1,519.300	11.87	0.39	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,553.78000		1.55378		1,570.92000	1.57092	1,553.780	11.89	0.40	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	847.67000		0.84767		874.31000	0.87431	847.670	13.46	0.22	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	602.01000		0.60201		624.11000	0.62411	602.010	13.99	0.16	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	537.51000		0.53751		558.19000	0.55819	537.510	14.17	0.15	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.27588		86.81983		10.27860	86.79858		13.23	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	291.22000		0.29122		351.28000	0.35128	291.220	11.57	0.09	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	678.94000		0.67894		736.49000	0.73649	678.940	11.78	0.17	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,315.57000		1.31557		1,334.04000	1.33404	1,315.570	12.35	0.28	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	2,270.94000		2.27094		2,306.35000	2.30635	2,270.940	12.88	0.41	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	1,638.29000		1.63829		1,662.16000	1.66216	1,638.290	14.38	0.27	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	1,383.05000		1.38305		1,399.44000	1.39944	1,383.050	14.73	0.24	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.35484		88.38574		10.35769	88.36377		13.59	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	589.87000		0.58987		679.11000	0.67911	589.870	12.67	0.13	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	1,148.97000		1.14897		1,263.15000	1.26315	1,148.970	12.71	0.21	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.72	Call	2,142.66000		2.14266		2,224.74000	2.22474	2,142.660	13.11	0.33	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	2,895.00000		2.89500		2,984.19000	2.98419	2,895.000	13.34	0.41	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	3,060.13000		3.06013		3,150.10000	3.15010	3,060.130	13.39	0.43	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.17	Put	2,111.86000		2.11186		2,159.98000	2.15998	2,111.860	14.75	0.28	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	1,721.02000		1.72102		1,812.53000	1.81253	1,721.020	14.88	0.24	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	1,630.93000		1.63093		1,739.50000	1.73950	1,630.930	14.88	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			10.09368		91.48376		10.10146	91.41945		12.03	0.00	0.00	0	96,980.00
R2048	On 07/05/2020	Bond Future			10.16771		88.66579		10.17568	88.60077		12.72	0.00	0.00	0	0.00
R2048	On 07/05/2020	Bond Future	9.69	Call	779.17000		0.77917		783.46000	0.78346	779.170	11.54	0.25	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	2,275.51000		2.27551		2,333.11000	2.33311	2,275.510	12.64	0.47	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	976.05000		0.97605		1,015.09000	1.01509	976.050	13.60	0.24	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			10.24251		90.24907		10.25075	90.18275		12.98	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	297.13000		0.29713		354.01000	0.35401	297.130	11.35	0.09	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	538.43000		0.53843		616.57000	0.61657	538.430	11.35	0.14	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.32145		87.44028		10.33000	87.37241		14.03	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 06/02/2020	Bond Future			6.62477		102.59516		6.62181	102.59835		0.47	0.00	0.00	0	16,997.00
R208	On 07/05/2020	Bond Future			6.46170		101.00937		6.45731	101.01310		0.42	0.00	0.00	0	60.00
R208	On 06/08/2020	Bond Future			6.13046		102.82384		6.12445	102.82756		0.37	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			5.39321		101.26524		5.38429	101.26865		0.28	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			9.75237		74.08839		9.74983	74.10451		11.57	0.00	795,264,778.26	10,734	91,567.00
R209	On 06/02/2020	Bond Future	9.40	Call	66.75000		0.06675		79.65000	0.07965	66.750	11.01	0.09	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.82453		72.24981		9.82185	72.26661		12.19	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.89744		73.54037		9.89469	73.55738		12.47	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			9.97203		71.71598		9.96923	71.73307		13.01	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			187.53650		187.53650		187.58793	187.58793			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			188.27555		188.27555		188.32884	188.32884			0.00	0.00	0	220.00
R210	On 06/08/2020	Bond Future			191.73484		191.73484		191.78878	191.78878			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			192.48524		192.48524		192.53958	192.53958			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			161.66665		161.66665		161.72100	161.72100			0.00	0.00	0	7,763.00
R212	On 07/05/2020	Bond Future			164.56954		164.56954		164.62554	164.62554			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.31784		165.31784		165.37467	165.37467			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.29247		168.29247		168.34973	168.34973			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			9.19767		88.11907		9.20526	88.07245		8.92	0.00	0.00	0	20,142.00
R213	On 07/05/2020	Bond Future			9.26456		86.12913		9.27234	86.08216		9.35	0.00	0.00	0	55.00
R213	On 06/08/2020	Bond Future			9.33177		87.66917		9.33986	87.62120		9.54	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.40544		85.69915		9.41388	85.65003		9.76	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			9.96305		72.67005		9.96064	72.68596		12.48	0.00	67,001,786.10	922	19,676.00
R214	On 06/02/2020	Bond Future	9.52	Call	28.33000		0.02833		35.78000	0.03578	28.330	11.53	0.04	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	455.69000		0.45569		489.09000	0.48909	455.690	12.26	0.37	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	55.45000		0.05545		64.22000	0.06422	55.450	13.39	0.06	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.03349		70.66015		10.03096	70.67667		13.18	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	337.76000		0.33776		324.43000	0.32443	337.760	11.81	0.15	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	1,612.03000		1.61203	1,577.22000	1.57722	1,612.030		13.04	0.45	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	742.85000		0.74285	685.35000	0.68535	742.850		14.60	0.22	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.10446		71.92215	10.10186	71.93891			13.47	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.17959		69.92334	10.17695	69.94016			14.27	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 :													4,041,274,741.47	31,325	1 209 386.00	
Grand Total:													4,041,274,741.47	31,325	1 209 386.00	