



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: 23/01/2020

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	94.92000	94.92000		94.91000	94.91000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	687.05300	687.05300		687.38800	687.38800			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	699.21800	699.21800		699.56100	699.56100			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	711.76200	711.76200		712.11000	712.11000			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	791.80700	791.80700		793.34300	793.34300			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	805.82700	805.82700		807.39100	807.39100			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	820.28300	820.28300		821.87500	821.87500			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	704.85200	704.85200		706.52600	706.52600			0.00	0.00	0	416.00
ALBI	On 07/05/2020	Index Future	717.33300	717.33300		719.03700	719.03700			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	730.20100	730.20100		731.93500	731.93500			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	10.95489	78.91917		10.91104	79.17137				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.07817	76.52429		11.03268	76.78111				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.20461	77.88870		11.15741	78.15017				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.33676	75.50410		11.28781	75.77008				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	11.25368	80.18668		11.20975	80.47647				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.37432	77.34245		11.32876	77.63747				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.49612	78.72070		11.44889	79.02105				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.62212	75.87997		11.57314	76.18560				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	696.85300	696.85300		698.58500	698.58500				0.00	0.00	0	351.00
GOVI	On 07/05/2020	GOVI	709.19200	709.19200		710.95600	710.95600				0.00	0.00	0	935.00
GOVI	On 06/08/2020	GOVI	721.91400	721.91400		723.70900	723.70900				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	135.76603	135.76603		135.71513	135.71513				0.00	0.00	0	2,083.00
I2025	On 07/05/2020	Bond Future	138.20365	138.20365		138.15199	138.15199				0.00	0.00	0	3,000.00
I2025	On 06/08/2020	Bond Future	139.24967	139.24967		139.19700	139.19700				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	141.75548	141.75548		141.70171	141.70171				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	142.70920	142.70920		142.65400	142.65400				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	101.03070	101.03070		101.03976	101.03976				0.00	121,843,024.20	1,206	2,559.00
I2029	On 07/05/2020	Bond Future	101.74124	101.74124		101.75069	101.75069				0.00	122,699,935.44	1,206	1,206.00
I2029	On 06/08/2020	Bond Future	103.61066	103.61066		103.62021	103.62021				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.34185	104.34185		104.35142	104.35142				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	100.67157	100.67157		100.68017	100.68017				0.00	0.00	0	6,960.00
I2033	On 07/05/2020	Bond Future	101.29355	101.29355		101.30256	101.30256				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.15476	103.15476		103.16383	103.16383				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	103.79999	103.79999		103.80912	103.80912				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			115.71494		115.71494		116.21769	116.21769			0.00	194,979,673.90	1,685	9,201.00
I2038	On 07/05/2020	Bond Future			117.79251		117.79251		118.30442	118.30442			0.00	198,480,379.35	1,685	1,685.00
I2038	On 06/08/2020	Bond Future			118.27687		118.27687		118.79816	118.79816			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			120.40513		120.40513		120.93564	120.93564			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			107.56243		107.56243		107.28652	107.28652			0.00	427,560,659.25	3,975	13,384.00
I2046	On 07/05/2020	Bond Future			107.75989		107.75989		107.47914	107.47914			0.00	428,345,562.75	3,975	3,975.00
I2046	On 06/08/2020	Bond Future			109.73994		109.73994		109.45402	109.45402			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			109.93376		109.93376		109.64260	109.64260			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			109.13851		109.13851		109.36176	109.36176			0.00	282,668,740.90	2,590	9,326.00
I2050	On 07/05/2020	Bond Future			111.09813		111.09813		111.32555	111.32555			0.00	287,744,156.70	2,590	2,590.00
I2050	On 06/08/2020	Bond Future			111.27476		111.27476		111.50635	111.50635			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			113.27697		113.27697		113.51272	113.51272			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			258.59400		258.59400		258.70700	258.70700			0.00	209,461,140.00	81	923.00
IGOV	On 07/05/2020	Index Future			263.23700		263.23700		263.35200	263.35200			0.00	213,221,970.00	81	128.00
IGOV	On 06/08/2020	Index Future			268.02200		268.02200		268.13900	268.13900			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			8.13816		113.69882		8.12362	113.77993		5.60	0.00	407,041,775.60	3,580	100,320.00
R186	On 06/02/2020	Bond Future	8.11	Call	416.30000		0.41630		471.17000	0.47117	416.300	5.52	0.45	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	32.56000		0.03256		33.11000	0.03311	32.560	5.79	0.06	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	0.13000		0.00013		0.17000	0.00017	0.130	6.34	0.00	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.18709		115.71203		8.17177	115.79471		5.56	0.00	404,992,105.00	3,500	4,228.00
R186	On 07/05/2020	Bond Future	7.60	Call	291.94000		0.29194		310.23000	0.31023	291.940	5.28	0.17	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	2,269.42000		2.26942		2,219.95000	2.21995	2,269.420	5.40	0.67	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,642.55000		1.64255		1,695.97000	1.69597	1,642.550	5.58	0.56	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	725.33000		0.72533		705.77000	0.70577	725.330	5.72	0.31	0.00	0	23,230.00
R186	On 07/05/2020	Bond Future	8.93	Put	286.33000		0.28633		278.64000	0.27864	286.330	6.14	0.14	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.23559		112.48147		8.21945	112.56565		5.86	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.28656		114.50459		8.26956	114.59014		5.54	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,240.07000		1.24007		1,273.63000	1.27363	1,240.070	5.36	0.35	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,395.34000		2.39534		2,444.75000	2.44475	2,395.340	5.58	0.53	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	780.15000		0.78015		765.32000	0.76532	780.150	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			301.40345		301.40345		301.43527	301.43527			0.00	421,964,830.00	1,400	2,540.00
R197	On 07/05/2020	Bond Future			306.81501		306.81501		306.84781	306.84781			0.00	429,541,014.00	1,400	1,400.00
R197	On 06/08/2020	Bond Future			304.72374		304.72374		304.75700	304.75700			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			310.20686		310.20686		310.24033	310.24033			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			225.25652		225.25652		225.27616	225.27616			0.00	428,888,414.08	1,904	7,769.00
R202	On 07/05/2020	Bond Future			229.30076		229.30076		229.32129	229.32129			0.00	436,588,647.04	1,904	1,904.00
R202	On 06/08/2020	Bond Future			229.40902		229.40902		229.42964	229.42964			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			233.53712		233.53712		233.55787	233.55787			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			6.94469		105.68316		6.93961	105.69708		2.04	0.00	93,740,962.92	887	42,947.00
R2023	On 07/05/2020	Bond Future			6.91637		103.62371		6.91072	103.63806		2.06	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			6.86833		105.48336		6.86209	105.49794		2.07	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.82448		103.44721		6.81756	103.46193		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			9.02107		93.61434		8.99165	93.79699		8.27	0.00	1,404,215.10	15	79,898.00
R2030	On 06/02/2020	Bond Future	8.40	Call	1.20000		0.00120		2.54000	0.00254	1.200	7.63	0.00	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	542.17000		0.54217		653.45000	0.65345	542.170	8.27	0.47	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	156.27000		0.15627		139.07000	0.13907	156.270	8.57	0.18	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	52.77000		0.05277		47.74000	0.04774	52.770	8.82	0.07	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.09173		95.27191		9.06114	95.45792		8.31	0.00	0.00	0	540.00
R2030	On 06/08/2020	Bond Future			9.16431		92.96729		9.13247	93.15671		8.81	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.23438		94.64152		9.20131	94.83412		8.64	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	875.03000		0.87503		923.83000	0.92383	875.030	8.07	0.23	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,183.50000		1.18350		1,243.72000	1.24372	1,183.500	8.19	0.29	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,578.93000		1.57893		1,651.86000	1.65186	1,578.930	8.32	0.35	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,306.24000		2.30624		2,398.62000	2.39862	2,306.240	8.51	0.45	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,333.10000		2.33310		2,426.12000	2.42612	2,333.100	8.51	0.45	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,875.63000		2.87563		2,980.65000	2.98065	2,875.630	8.63	0.51	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,278.28000		1.27828		1,233.60000	1.23360	1,278.280	9.36	0.26	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	913.60000		0.91360		880.21000	0.88021	913.600	9.58	0.20	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	802.42000		0.80242		772.41000	0.77241	802.420	9.58	0.18	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			9.41217		94.69919		9.38287	94.89675		9.18	0.00	1,092,639,254.22	11,538	82,646.00
R2032	On 07/05/2020	Bond Future			9.48804		92.21734		9.45766	92.41854		9.64	0.00	0.00	0	3,555.00
R2032	On 06/08/2020	Bond Future			9.56506		93.86538		9.53356	94.07026		9.80	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.64473		91.39860		9.61209	91.60698		10.34	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,480.49000		1.48049		1,549.36000	1.54936	1,480.490	9.95	0.30	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,856.91000		1.85691		1,936.90000	1.93690	1,856.910	10.07	0.35	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,734.95000		2.73495		2,836.74000	2.83674	2,734.950	10.30	0.46	0.00	0	1,000.00

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R2032	On 05/11/2020	Bond Future	9.61	Call	3,260.65000		3.26065	3,373.40000	3.37340	3,260.650	10.42	0.51	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	856.41000		0.85641	826.13000	0.82613	856.410	11.35	0.17	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	763.27000		0.76327	735.76000	0.73576	763.270	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			9.75852		97.11657	9.71423	97.44553		10.03	0.00	52,054,481.52	536	118,437.00	
R2035	On 07/05/2020	Bond Future			9.83648		94.33484	9.79067	94.66983		10.56	0.00	0.00	0	105.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	317.24000		0.31724	370.38000	0.37038	317.240	9.41	0.13	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.18	Call	412.73000		0.41273	476.93000	0.47693	412.730	9.57	0.16	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	1,836.40000		1.83640	2,006.23000	2.00623	1,836.400	10.56	0.46	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	1,944.12000		1.94412	2,119.52000	2.11952	1,944.120	10.60	0.48	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	638.13000		0.63813	585.90000	0.58590	638.130	12.08	0.19	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	471.84000		0.47184	432.63000	0.43263	471.840	12.47	0.14	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			9.91541		96.02020	9.86802	96.36122		10.75	0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	321.94000		0.32194	362.51000	0.36251	321.940	9.42	0.10	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	629.74000		0.62974	696.46000	0.69646	629.740	9.80	0.18	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			9.99993		93.25137	9.95092	93.59830		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			9.93277		88.61039	9.88841	88.93972		11.18	0.00	2,303,870.14	26	70,076.00	
R2037	On 07/05/2020	Bond Future			10.01526		90.17938	9.96942	90.51465		11.24	0.00	0.00	0	0.00	
R2037	On 06/08/2020	Bond Future			10.10024		87.53106	10.05284	87.87233		12.01	0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			10.18191		89.10944	10.13297	89.45666		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			10.05780		91.23050	10.01346	91.58300		11.59	0.00	0.00	0	42,432.00	
R2040	On 07/05/2020	Bond Future			10.14060		92.84591	10.09480	93.20476		11.67	0.00	0.00	0	2,083.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	501.68000		0.50168	575.85000	0.57585	501.680	10.74	0.18	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	1,819.27000		1.81927	1,991.49000	1.99149	1,819.270	11.67	0.44	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.22589		89.99436	10.17854	90.35971		12.50	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			10.30773		91.61740	10.25886	91.98917		12.83	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1,640.29000		1.64029	1,753.40000	1.75340	1,640.290	12.19	0.28	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	2,230.70000		2.23070	2,369.78000	2.36978	2,230.700	12.39	0.35	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	3,061.55000		3.06155	3,231.61000	3.23161	3,061.550	12.63	0.43	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	3,874.71000		3.87471	4,070.51000	4.07051	3,874.710	12.81	0.50	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	1,381.95000		1.38195	1,313.58000	1.31358	1,381.950	14.05	0.20	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	1,098.77000		1.09877	1,042.00000	1.04200	1,098.770	14.05	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			10.15259		87.72977	10.11326	88.04506		12.26	0.00	0.00	0	52,324.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	0.00000		0.00000	0.00000	0.00000	0.000	10.81	0.00	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	42.25000		0.04225	70.71000	0.07071	42.250	11.76	0.05	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	18.53000		0.01853	16.46000	0.01646	18.530	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			10.23402		89.28321		10.19342	89.60415		12.34	0.00	0.00	0	6,499.00
R2044	On 07/05/2020	Bond Future	9.26	Call	120.22000		0.12022		143.10000	0.14310	120.220	10.34	0.06	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	164.29000		0.16429		193.59000	0.19359	164.290	10.44	0.08	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	267.79000		0.26779		310.52000	0.31052	267.790	10.61	0.11	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,200.51000		1.20051		1,321.17000	1.32117	1,200.510	11.73	0.33	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,387.38000		1.38738		1,519.30000	1.51930	1,387.380	11.87	0.37	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,419.99000		1.41999		1,553.78000	1.55378	1,419.990	11.89	0.37	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	911.11000		0.91111		847.67000	0.84767	911.110	13.46	0.23	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	648.00000		0.64800		602.01000	0.60201	648.000	13.99	0.17	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	578.76000		0.57876		537.51000	0.53751	578.760	14.17	0.16	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.31783		86.49308		10.27588	86.81983		13.23	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	260.66000		0.26066		291.22000	0.29122	260.660	11.57	0.08	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	618.99000		0.61899		678.94000	0.67894	618.990	11.78	0.16	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,219.19000		1.21919		1,315.57000	1.31557	1,219.190	12.35	0.27	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	2,132.67000		2.13267		2,270.94000	2.27094	2,132.670	12.88	0.39	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	1,722.06000		1.72206		1,638.29000	1.63829	1,722.060	14.38	0.29	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	1,454.87000		1.45487		1,383.05000	1.38305	1,454.870	14.73	0.25	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.39812		88.05318		10.35484	88.38574		13.59	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	545.95000		0.54595		589.87000	0.58987	545.950	12.67	0.12	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	1,074.66000		1.07466		1,148.97000	1.14897	1,074.660	12.71	0.20	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.72	Call	2,026.86000		2.02686		2,142.66000	2.14266	2,026.860	13.11	0.32	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	2,753.68000		2.75368		2,895.00000	2.89500	2,753.680	13.34	0.40	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	2,913.71000		2.91371		3,060.13000	3.06013	2,913.710	13.39	0.41	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.17	Put	2,198.47000		2.19847		2,111.86000	2.11186	2,198.470	14.75	0.29	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	1,794.41000		1.79441		1,721.02000	1.72102	1,794.410	14.88	0.24	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	1,701.30000		1.70130		1,630.93000	1.63093	1,701.300	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			10.13799		91.11860		10.09368	91.48376		12.03	0.00	0.00	0	96,980.00
R2048	On 07/05/2020	Bond Future			10.21342		88.29405		10.16771	88.66579		12.72	0.00	0.00	0	0.00
R2048	On 07/05/2020	Bond Future	9.69	Call	683.99000		0.68399		779.17000	0.77917	683.990	11.54	0.22	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	2,443.10000		2.44310		2,275.51000	2.27551	2,443.100	12.64	0.49	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	1,060.28000		1.06028		976.05000	0.97605	1,060.280	13.60	0.26	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			10.28969		89.87057		10.24251	90.24907		12.98	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	262.33000		0.26233		297.13000	0.29713	262.330	11.35	0.08	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	481.75000		0.48175		538.43000	0.53843	481.750	11.35	0.13	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.37013		87.05513		10.32145	87.44028		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			6.62575		102.59410		6.62477	102.59516		0.47	0.00	0.00	0	16,997.00
R208	On 07/05/2020	Bond Future			6.46316		101.00813		6.46170	101.00937		0.42	0.00	0.00	0	60.00
R208	On 06/08/2020	Bond Future			6.13244		102.82262		6.13046	102.82384		0.37	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			5.39616		101.26411		5.39321	101.26524		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			9.79676		73.80741		9.75237	74.08839		11.57	0.00	481,076,698.38	6,518	85,049.00
R209	On 06/02/2020	Bond Future	9.40	Call	38.79000		0.03879		66.75000	0.06675	38.790	11.01	0.06	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.87031		71.96378		9.82453	72.24981		12.19	0.00	467,764,570.00	6,500	6,500.00
R209	On 06/08/2020	Bond Future			9.94466		73.24915		9.89744	73.54037		12.47	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.02071		71.41972		9.97203	71.71598		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			187.51922		187.51922		187.53650	187.53650			0.00	120,762,377.68	644	1,077.00
R210	On 07/05/2020	Bond Future			188.25789		188.25789		188.27555	188.27555			0.00	162,654,816.96	864	864.00
R210	On 06/08/2020	Bond Future			191.71686		191.71686		191.73484	191.73484			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			192.46721		192.46721		192.48524	192.48524			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			161.64858		161.64858		161.66665	161.66665			0.00	246,675,733.08	1,526	7,763.00
R212	On 07/05/2020	Bond Future			164.55087		164.55087		164.56954	164.56954			0.00	251,104,627.62	1,526	1,526.00
R212	On 06/08/2020	Bond Future			165.29892		165.29892		165.31784	165.31784			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.27338		168.27338		168.29247	168.29247			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			9.22699		87.93914		9.19767	88.11907		8.92	0.00	0.00	0	20,142.00
R213	On 07/05/2020	Bond Future			9.29495		85.94585		9.26456	86.12913		9.35	0.00	0.00	0	55.00
R213	On 06/08/2020	Bond Future			9.36327		87.48259		9.33177	87.66917		9.54	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.43809		85.50935		9.40544	85.69915		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			10.00740		72.37816		9.96305	72.67005		12.48	0.00	138,604,176.40	1,915	18,023.00
R214	On 06/02/2020	Bond Future	9.52	Call	14.76000		0.01476		28.33000	0.02833	14.760	11.53	0.02	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	334.64000		0.33464		455.69000	0.45569	334.640	12.26	0.31	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	67.01000		0.06701		55.45000	0.05545	67.010	13.39	0.08	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.07917		70.36305		10.03349	70.66015		13.18	0.00	70,363,050.00	1,000	1,000.00
R214	On 07/05/2020	Bond Future	9.31	Call	291.07000		0.29107		337.76000	0.33776	291.070	11.81	0.13	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	1,472.92000	1.47292	1,612.03000	1.61203	1,472.920	13.04	0.43	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	803.42000	0.80342	742.85000	0.74285	803.420	14.60	0.24	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.15153	71.61969	10.10446	71.92215		13.47	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.22808	69.61559	10.17959	69.92334		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 :												8,197,170,862.23	66,257	1 229 391.00
Grand Total:												8,197,170,862.23	66,257	1 229 391.00