



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: 08/01/2020

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	95.16000	95.16000		95.15000	95.15000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	682.96000	682.96000		682.34300	682.34300			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	695.36700	695.36700		694.73900	694.73900			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	708.16900	708.16900		707.52900	707.52900			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	790.30900	790.30900		789.74400	789.74400			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	804.66700	804.66700		804.09100	804.09100			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	819.48000	819.48000		818.89400	818.89400			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	703.05600	703.05600		703.32300	703.32300			0.00	0.00	0	416.00
ALBI	On 07/05/2020	Index Future	715.82800	715.82800		716.10100	716.10100			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	729.00600	729.00600		729.28300	729.28300			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	10.98392	78.75286		10.97278	78.81662				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.10202	76.39014		11.09046	76.45512				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.22278	77.78839		11.21081	77.85445				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.34569	75.45572		11.33328	75.52296				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	11.28169	80.00285		11.27033	80.07731				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.39770	77.19180		11.38591	77.26771				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.51457	78.60390		11.50237	78.68110				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.63233	75.81652		11.61969	75.89508				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	695.15900	695.15900		695.48800	695.48800				0.00	0.00	0	1,243.00
GOVI	On 07/05/2020	GOVI	707.78800	707.78800		708.12200	708.12200				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	720.81800	720.81800		721.15800	721.15800				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	135.95354	135.95354		136.05932	136.05932				0.00	0.00	0	5,063.00
I2025	On 07/05/2020	Bond Future	138.45682	138.45682		138.56465	138.56465				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	139.57292	139.57292		139.68257	139.68257				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.18307	142.18307		142.29455	142.29455				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	101.56111	101.56111		101.59077	101.59077				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	102.32763	102.32763		102.35778	102.35778				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.25618	104.25618		104.28688	104.28688				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.07220	105.07220		105.10330	105.10330				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	101.44121	101.44121		101.46970	101.46970				0.00	0.00	0	6,960.00
I2033	On 07/05/2020	Bond Future	102.12311	102.12311		102.15221	102.15221				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	104.04792	104.04792		104.07731	104.07731				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.78201	104.78201		104.81184	104.81184				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			116.79881		116.79881		116.83234	116.83234			0.00	0.00	0	10,886.00
I2038	On 07/05/2020	Bond Future			118.94936		118.94936		118.98348	118.98348			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			119.51113		119.51113		119.54568	119.54568			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			121.74605		121.74605		121.78114	121.78114			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			107.81619		107.81619		107.84594	107.84594			0.00	0.00	0	12,850.00
I2046	On 07/05/2020	Bond Future			108.06732		108.06732		108.09747	108.09747			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			110.10408		110.10408		110.13466	110.13466			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			110.38163		110.38163		110.41273	110.41273			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			109.72646		109.72646		109.75633	109.75633			0.00	0.00	0	11,797.00
I2050	On 07/05/2020	Bond Future			111.74693		111.74693		111.77728	111.77728			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			111.98795		111.98795		112.01879	112.01879			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			114.08205		114.08205		114.11351	114.11351			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			259.49400		259.49400		259.54600	259.54600			0.00	0.00	0	1,004.00
IGOV	On 07/05/2020	Index Future			264.27200		264.27200		264.32500	264.32500			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			269.20000		269.20000		269.25400	269.25400			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			8.24997		113.07759		8.27191	112.95620		5.69	0.00	375,756,831.57	3,323	103,138.00
R186	On 06/02/2020	Bond Future	8.11	Call	393.15000		0.39315		365.23000	0.36523	393.150	5.61	0.34	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	249.75000		0.24975		288.79000	0.28879	249.750	5.88	0.23	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	16.74000		0.01674		21.70000	0.02170	16.740	6.45	0.02	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.29501		115.13182		8.31807	115.00834		5.65	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	267.34000		0.26734		252.79000	0.25279	267.340	5.36	0.15	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	2,772.17000		2.77217		2,867.60000	2.86760	2,772.170	5.48	0.72	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,453.30000		1.45330		1,398.82000	1.39882	1,453.300	5.67	0.50	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,036.34000		1.03634		1,090.25000	1.09025	1,036.340	5.80	0.38	0.00	0	23,230.00
R186	On 07/05/2020	Bond Future	8.93	Put	468.10000		0.46810		498.26000	0.49826	468.100	6.23	0.20	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.33906		111.94375		8.36339	111.81779		5.94	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.37974		114.03718		8.40542	113.90880		5.95	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,246.48000		1.24648		1,207.92000	1.20792	1,246.480	5.66	0.33	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,339.37000		2.33937		2,277.55000	2.27755	2,339.370	5.89	0.50	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	1,005.59000		1.00559		1,041.15000	1.04115	1,005.590	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			300.93121		300.93121		301.02920	301.02920			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			306.47225		306.47225		306.57218	306.57218			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			304.51710		304.51710		304.61847	304.61847			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			310.21168		310.21168		310.31451	310.31451			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			226.69701		226.69701		226.76128	226.76128			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future			230.87106		230.87106		230.93661	230.93661			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			231.11601		231.11601		231.18255	231.18255			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			235.43798		235.43798		235.50541	235.50541			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			7.19506		104.99966		7.22096	104.92927		2.11	0.00	0.00	0	44,450.00
R2023	On 07/05/2020	Bond Future			7.17270		102.97489		7.20110	102.90333		2.14	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.13133		104.87110		7.16288	104.79796		2.15	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.08398		102.89713		7.11928	102.82260		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			9.04552		93.46291		9.05780	93.38697		8.47	0.00	327,120,185.00	3,500	81,191.00
R2030	On 06/02/2020	Bond Future	8.40	Call	20.47000		0.02047		20.53000	0.02053	20.470	7.83	0.03	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	757.52000		0.75752		738.56000	0.73856	757.520	8.47	0.45	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	421.92000		0.42192		457.98000	0.45798	421.920	8.77	0.29	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	227.63000		0.22763		252.16000	0.25216	227.630	9.02	0.18	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.11004		95.16080		9.12278	95.08360		8.49	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.17579		92.89911		9.18907	92.82033		9.12	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.23494		94.63826		9.24876	94.55793		9.13	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,062.57000		1.06257		1,043.71000	1.04371	1,062.570	8.57	0.25	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,392.34000		1.39234		1,369.37000	1.36937	1,392.340	8.69	0.30	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,805.47000		1.80547		1,777.89000	1.77789	1,805.470	8.82	0.36	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,544.77000		2.54477		2,513.47000	2.51347	2,544.770	9.00	0.45	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,571.90000		2.57190		2,540.35000	2.54035	2,571.900	9.00	0.46	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,116.60000		3.11660		3,080.56000	3.08056	3,116.600	9.12	0.52	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,483.90000		1.48390		1,507.70000	1.50770	1,483.900	9.85	0.27	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,092.77000		1.09277		1,111.60000	1.11160	1,092.770	10.07	0.21	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	971.41000		0.97141		988.66000	0.98866	971.410	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			9.42275		94.62800		9.43019	94.57798		9.51	0.00	0.00	0	70,272.00
R2032	On 07/05/2020	Bond Future			9.49255		92.18752		9.50025	92.13664		9.96	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.56300		93.87876		9.57100	93.82682		10.39	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.63233		91.47769		9.64064	91.42468		10.76	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,652.11000		1.65211		1,640.39000	1.64039	1,652.110	10.20	0.32	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	2,041.86000		2.04186		2,027.88000	2.02788	2,041.860	10.32	0.37	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,939.33000		2.93933		2,920.59000	2.92059	2,939.330	10.55	0.46	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,470.84000		3.47084		3,447.90000	3.44790	3,470.840	10.67	0.51	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	992.71000	0.99271		1,006.43000	1.00643	992.710	11.77	0.18	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	892.45000	0.89245		905.20000	0.90520	892.450	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			9.77577	96.98891		9.76834	97.04387		10.45	0.00	5,140,412.23	53	118,505.00	
R2035	On 07/05/2020	Bond Future			9.84842	94.24782		9.84073	94.30385		10.98	0.00	0.00	0	0.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	432.23000	0.43223		447.96000	0.44796	432.230	9.83	0.16	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.18	Call	542.82000	0.54282		561.05000	0.56105	542.820	9.99	0.19	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	2,032.74000	2.03274		2,070.84000	2.07084	2,032.740	10.98	0.46	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	2,140.33000	2.14033		2,179.33000	2.17933	2,140.330	11.02	0.48	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	836.09000	0.83609		833.98000	0.83398	836.090	12.50	0.21	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	643.10000	0.64310		642.34000	0.64234	643.100	12.89	0.17	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			9.92152	95.97637		9.91358	96.03334		11.53	0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	478.76000	0.47876		490.15000	0.49015	478.760	10.20	0.13	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	768.42000	0.76842		784.38000	0.78438	768.420	10.20	0.19	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			9.99691	93.27269		9.98872	93.33055		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			9.94465	88.52250		9.93205	88.61572		11.64	0.00	0.00	0	75,429.00	
R2037	On 07/05/2020	Bond Future			10.02194	90.13068		10.00892	90.22563		11.69	0.00	0.00	0	0.00	
R2037	On 06/08/2020	Bond Future			10.10122	87.52402		10.08778	87.62057		12.87	0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			10.17411	89.16464		10.16025	89.26285		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			10.06984	91.13515		10.05727	91.23470		12.07	0.00	0.00	0	47,031.00	
R2040	On 07/05/2020	Bond Future			10.14766	92.79079		10.13467	92.89224		12.13	0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	564.24000	0.56424		591.47000	0.59147	564.240	10.56	0.19	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	1,970.00000	1.97000		2,027.35000	2.02735	1,970.000	11.75	0.44	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.22750	89.98198		10.21409	90.08519		13.40	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			10.30093	91.66898		10.28711	91.77396		13.28	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1,871.05000	1.87105		1,911.47000	1.91147	1,871.050	12.64	0.30	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	2,485.67000	2.48567		2,533.72000	2.53372	2,485.670	12.84	0.36	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	3,332.68000	3.33268		3,389.47000	3.38947	3,332.680	13.07	0.44	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	4,157.11000	4.15711		4,220.92000	4.22092	4,157.110	13.26	0.50	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	1,560.83000	1.56083		1,546.79000	1.54679	1,560.830	14.49	0.21	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	1,260.38000	1.26038		1,248.95000	1.24895	1,260.380	14.49	0.18	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			10.16451	87.63459		10.14179	87.81616		12.74	0.00	0.00	0	50,701.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	0.59000	0.00059		0.93000	0.00093	0.590	11.29	0.00	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	165.01000	0.16501		198.37000	0.19837	165.010	11.61	0.12	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	123.75000	0.12375		118.37000	0.11837	123.750	13.96	0.08	0.00	0	328.00	
R2044	On 07/05/2020	Bond Future			10.24120	89.22666		10.21776	89.41151		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	190.96000	0.19096	211.09000	0.21109	190.960	10.78	0.08	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	249.85000	0.24985	274.22000	0.27422	249.850	10.89	0.10	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	381.19000	0.38119	413.88000	0.41388	381.190	11.07	0.14	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,411.90000	1.41190	1,487.81000	1.48781	1,411.900	12.20	0.35	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,606.03000	1.60603	1,687.59000	1.68759	1,606.030	12.34	0.38	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,639.68000	1.63968	1,722.25000	1.72225	1,639.680	12.36	0.39	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	1,138.67000	1.13867	1,103.23000	1.10323	1,138.670	13.92	0.26	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	845.28000	0.84528	819.20000	0.81920	845.280	14.45	0.20	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	765.93000	0.76593	742.42000	0.74242	765.930	14.63	0.18	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.31982	86.47763	10.29562	86.66582		14.16	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	410.49000	0.41049	434.92000	0.43492	410.490	12.52	0.11	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	852.04000	0.85204	894.43000	0.89443	852.040	12.73	0.19	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,524.03000	1.52403	1,585.30000	1.58530	1,524.030	13.30	0.29	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	2,483.51000	2.48351	2,568.59000	2.56859	2,483.510	13.82	0.40	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,055.27000	2.05527	2,007.38000	2.00738	2,055.270	15.31	0.30	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	1,768.11000	1.76811	1,727.50000	1.72750	1,768.110	15.66	0.27	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.39213	88.09908	10.36718	88.29070		14.04	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	681.20000	0.68120	711.30000	0.71130	681.200	13.13	0.13	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	1,265.58000	1.26558	1,313.71000	1.31371	1,265.580	13.17	0.22	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.72	Call	2,271.06000	2.27106	2,342.79000	2.34279	2,271.060	13.57	0.34	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	3,018.82000	3.01882	3,104.72000	3.10472	3,018.820	13.80	0.41	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	3,181.69000	3.18169	3,270.72000	3.27072	3,181.690	13.85	0.42	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.17	Put	2,409.96000	2.40996	2,361.36000	2.36136	2,409.960	15.20	0.29	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	1,992.03000	1.99203	1,950.61000	1.95061	1,992.030	15.33	0.25	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	1,895.02000	1.89502	1,855.23000	1.85523	1,895.020	15.33	0.24	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			10.14999	91.02017	10.12731	91.20637		12.51	0.00	0.00	0	95,182.00
R2048	On 07/05/2020	Bond Future			10.22082	88.23413	10.19743	88.42377		13.20	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.29208	89.85148	10.26796	90.04454		13.91	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	414.54000	0.41454	438.07000	0.43807	414.540	12.29	0.11	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	691.95000	0.69195	727.18000	0.72718	691.950	12.29	0.16	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.36478	87.09731	10.33992	87.29379		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			6.67963	102.53605	6.67562	102.54037		0.50	0.00	0.00	0	14,955.00
R208	On 07/05/2020	Bond Future			6.47804	100.99548	6.47279	100.99994		0.45	0.00	0.00	0	60.00
R208	On 06/08/2020	Bond Future			6.07555	102.85783	6.06838	102.86227		0.38	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			5.11556	101.37175	5.10416	101.37612		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			9.81741		73.67724		9.80459	73.75801		11.85	0.00	0.00	0	101,926.00
R209	On 06/02/2020	Bond Future	9.40	Call	154.04000		0.15404		174.54000	0.17454	154.040	11.29	0.13	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.88626		71.86452		9.87304	71.94678		12.49	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.95556		73.18218		9.94193	73.26594		13.03	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.02353		71.40261		10.00950	71.48778		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			188.42178		188.42178		188.61376	188.61376			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			189.26244		189.26244		189.45808	189.45808			0.00	41,637,736.80	220	220.00
R210	On 06/08/2020	Bond Future			192.82949		192.82949		193.02853	193.02853			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			193.73512		193.73512		193.93756	193.93756			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			161.57005		161.57005		161.59420	161.59420			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future			164.54502		164.54502		164.56971	164.56971			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.37071		165.37071		165.39559	165.39559			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.46323		168.46323		168.48835	168.48835			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			9.26262		87.72116		9.27511	87.64492		9.12	0.00	0.00	0	24,111.00
R213	On 07/05/2020	Bond Future			9.32535		85.76303		9.33827	85.68549		9.55	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.38788		87.33721		9.40130	87.25806		9.87	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.45322		85.42158		9.46715	85.34088		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			10.02885		72.23769		10.01617	72.32067		12.85	0.00	0.00	0	19,134.00
R214	On 06/02/2020	Bond Future	9.52	Call	92.36000		0.09236		106.75000	0.10675	92.360	11.91	0.08	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	591.88000		0.59188		638.94000	0.63894	591.880	12.63	0.35	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	275.41000		0.27541		274.09000	0.27409	275.410	13.76	0.18	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.09632		70.25202		10.08326	70.33654		13.58	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	381.21000		0.38121		400.48000	0.40048	381.210	12.21	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	1,621.51000	1.62151	1,669.87000	1.66987	1,621.510	13.44	0.43	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,003.48000	1.00348	992.26000	0.99226	1,003.480	15.00	0.26	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.16398	71.54004	10.15055	71.62597		14.23	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.23313	69.58366	10.21930	69.67115		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 :												749,655,165.60	7,096	1 216 709.00
Grand Total:												749,655,165.60	7,096	1 216 709.00