



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: 12/02/2020

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	94.73000	94.73000		94.75000	94.75000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	704.87500	704.87500		704.65400	704.65400			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	717.50400	717.50400		717.28100	717.28100			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	813.47400	813.47400		813.21500	813.21500			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	828.05000	828.05000		827.78800	827.78800			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	720.60500	720.60500		720.03400	720.03400			0.00	0.00	0	211.00
ALBI	On 06/08/2020	Index Future	733.51700	733.51700		732.93600	732.93600			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
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

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
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 07/05/2020	Bond Future	11.00653	76.92931		11.03683	76.75763				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	11.13054	78.32265		11.16193	78.14814				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.26039	75.91966		11.29299	75.74187				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 07/05/2020	Bond Future	11.35060	77.49581		11.37033	77.36821				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.47172	78.89966		11.49213	78.77004				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.59724	76.03496		11.61844	75.90286				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 07/05/2020	GOVI	712.60100	712.60100		712.07500	712.07500				0.00	0.00	0	1,177.00
GOVI	On 06/08/2020	GOVI	725.36900	725.36900		724.83500	724.83500				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	138.70699	138.70699		138.73408	138.73408				0.00	0.00	0	2,037.00
I2025	On 06/08/2020	Bond Future	139.75282	139.75282		139.78088	139.78088				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.26276	142.26276		142.29099	142.29099				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	143.29838	143.29838		143.32634	143.32634				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 07/05/2020	Bond Future	101.81889	101.81889		101.83729	101.83729				0.00	0.00	0	3,765.00
I2029	On 06/08/2020	Bond Future	103.68776	103.68776		103.70694	103.70694				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.41163	104.41163		104.43086	104.43086				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 07/05/2020	Bond Future	101.02111	101.02111		101.26451	101.26451				0.00	0.00	0	6,960.00
I2033	On 06/08/2020	Bond Future	102.87527	102.87527		103.12362	103.12362				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	103.50654	103.50654		103.75901	103.75901				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
I2038	On 07/05/2020	Bond Future	116.94838	116.94838		116.96718	116.96718				0.00	0.00	0	10,867.00
I2038	On 06/08/2020	Bond Future	117.40731	117.40731		117.42689	117.42689				0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future	119.51593	119.51593		119.53550	119.53550				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 07/05/2020	Bond Future	107.10183	107.10183		107.11946	107.11946				0.00	0.00	0	14,000.00
I2046	On 06/08/2020	Bond Future	109.06783	109.06783		109.08604	109.08604				0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future	109.23774	109.23774		109.25620	109.25620				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
I2046	On 31/03/2046	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			111.14601		111.14601		111.16385	111.16385			0.00	0.00	0	11,773.00
I2050	On 06/08/2020	Bond Future			111.31320		111.31320		111.33170	111.33170			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			113.31239		113.31239		113.33076	113.33076			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 07/05/2020	Index Future			263.25600		263.25600		263.29800	263.29800			0.00	0.00	0	1,049.00
IGOV	On 06/08/2020	Index Future			268.03600		268.03600		268.07900	268.07900			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			8.01382		116.65170		8.02597	116.58548		5.65	0.00	214,172,521.20	1,836	84,863.00
R186	On 07/05/2020	Bond Future	7.90	Put	1,597.15000		1.59715		1,649.21000	1.64921	1,597.150	5.60	0.57	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	419.26000		0.41926		444.56000	0.44456	419.260	6.03	0.21	0.00	0	23,224.00
R186	On 06/08/2020	Bond Future			8.05340		113.46088		8.06612	113.39389		5.75	0.00	0.00	0	1,870.00
R186	On 06/08/2020	Bond Future	8.25	Put	1,370.49000		1.37049		1,415.10000	1.41510	1,370.490	5.88	0.40	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future			8.09524		115.47222		8.10870	115.40379		5.27	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,474.37000		1.47437		1,427.33000	1.42733	1,474.370	5.21	0.41	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,810.65000		2.81065		2,734.95000	2.73495	2,810.650	5.45	0.60	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	484.24000		0.48424		507.04000	0.50704	484.240	5.98	0.15	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 07/05/2020	Bond Future			309.16160		309.16160		309.23722	309.23722			0.00	0.00	0	2,507.00
R197	On 06/08/2020	Bond Future			307.07365		307.07365		307.15168	307.15168			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			312.58838		312.58838		312.66700	312.66700			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 07/05/2020	Bond Future			228.44602		228.44602		228.48424	228.48424			0.00	0.00	0	8,483.00
R202	On 06/08/2020	Bond Future			228.51597		228.51597		228.55556	228.55556			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			232.62010		232.62010		232.65993	232.65993			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 07/05/2020	Bond Future			6.59160		104.45318		6.58517	104.46968		2.13	0.00	0.00	0	67,970.00
R2023	On 06/08/2020	Bond Future			6.50936		106.34496		6.50207	106.36216		2.07	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.42522		104.30095		6.41719	104.31822		1.91	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 07/05/2020	Bond Future			8.93508		96.22961		8.93745	96.21503		8.61	0.00	11,547,553.20	120	75,826.00
R2030	On 07/05/2020	Bond Future	9.19	Put	958.11000		0.95811		975.74000	0.97574	958.110	8.80	0.34	0.00	0	7,750.00
R2030	On 06/08/2020	Bond Future			9.00162		93.96297		9.00403	93.94846		8.94	0.00	0.00	0	200.00
R2030	On 05/11/2020	Bond Future			9.06584		95.62859		9.06838	95.61361		8.30	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
R2030	On 05/11/2020	Bond Future	8.10	Call	635.42000		0.63542		641.55000	0.64155	635.420	7.70	0.19	558,134.01	31	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	986.84000		0.98684		993.24000	0.99324	986.840	7.86	0.26	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,342.71000		1.34271		1,351.09000	1.35109	1,342.710	7.99	0.33	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,793.85000		1.79385		1,802.18000	1.80218	1,793.850	8.13	0.40	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	2,100.75000		2.10075		2,108.82000	2.10882	2,100.750	8.20	0.44	1,298,290.91	31	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,613.33000		2.61333		2,620.70000	2.62070	2,613.330	8.32	0.50	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,643.70000		2.64370		2,651.03000	2.65103	2,643.700	8.33	0.51	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,255.08000		3.25508		3,261.30000	3.26130	3,255.080	8.47	0.57	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	1,543.82000		1.54382		1,562.15000	1.56215	1,543.820	8.86	0.32	938,560.65	31	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	955.46000		0.95546		969.94000	0.96994	955.460	9.34	0.21	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	619.14000		0.61914		630.53000	0.63053	619.140	9.34	0.15	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	534.16000		0.53416		544.60000	0.54460	534.160	9.34	0.13	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 07/05/2020	Bond Future			9.37633		92.96017		9.38415	92.90790		10.17	0.00	0.00	0	85,197.00
R2032	On 07/05/2020	Bond Future	9.00	Call	733.08000		0.73308		732.84000	0.73284	733.080	9.48	0.28	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.20	Call	1,233.57000		1.23357		1,229.54000	1.22954	1,233.570	9.80	0.40	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.30	Call	1,538.82000		1.53882		1,532.22000	1.53222	1,538.820	9.94	0.46	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	2,252.37000		2.25237		2,239.63000	2.23963	2,252.370	10.17	0.58	0.00	0	7,500.00
R2032	On 06/08/2020	Bond Future			9.44950		94.64396		9.45755	94.59112		10.26	0.00	0.00	0	300.00
R2032	On 05/11/2020	Bond Future			9.52543		92.16339		9.53380	92.10944		10.00	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,499.65000		1.49965		1,498.14000	1.49814	1,499.650	9.52	0.32	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,911.29000		1.91129		1,906.88000	1.90688	1,911.290	9.68	0.38	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,869.25000		2.86925		2,858.23000	2.85823	2,869.250	9.95	0.49	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,440.97000		3.44097		3,426.97000	3.42697	3,440.970	10.09	0.54	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	630.85000		0.63085		648.78000	0.64878	630.850	11.17	0.14	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	555.37000		0.55537		571.85000	0.57185	555.370	11.17	0.12	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 07/05/2020	Bond Future			9.78969		94.67702		9.80819	94.54151		11.32	0.00	0.00	0	117,819.00
R2035	On 07/05/2020	Bond Future	9.11	Call	335.37000		0.33537		326.79000	0.32679	335.370	10.16	0.14	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	434.71000		0.43471		423.88000	0.42388	434.710	10.32	0.18	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.55	Call	1,263.06000		1.26306		1,234.26000	1.23426	1,263.060	11.04	0.37	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	9.75	Call	1,923.66000		1.92366		1,879.38000	1.87938	1,923.660	11.32	0.49	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,035.96000		2.03596		1,989.63000	1.98963	2,035.960	11.36	0.51	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	2,310.74000		2.31074		2,259.67000	2.25967	2,310.740	11.46	0.54	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	510.59000		0.51059		547.44000	0.54744	510.590	12.84	0.16	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	366.09000		0.36609		395.62000	0.39562	366.090	13.23	0.12	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.86727		96.39171		9.88636	96.25412		11.48	0.00	0.00	0	410.00
R2035	On 06/08/2020	Bond Future	8.75	Call	387.62000		0.38762		381.78000	0.38178	387.620	10.15	0.12	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	658.88000		0.65888		647.79000	0.64779	658.880	10.15	0.18	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			9.95056		93.60085		9.97034	93.46060		11.24	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			10.04365		95.26153		10.06422	95.11828		11.23	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	3,921.79000		3.92179		0.00000	0.00000	3,921.790	11.33	0.45	28,020,741.34	650	650.00

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
R2035	On 04/02/2021	Bond Future	11.14	Put	1,742.31000		1.74231		0.00000	0.00000	1,742.310	12.29	0.24	14,849,074.11	650	650.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			10.00027		90.28880		10.01865	90.15466		12.09	0.00	0.00	0	68,896.00
R2037	On 07/05/2020	Bond Future	9.70	Call	1,117.14000		1.11714		1,090.70000	1.09070	1,117.140	11.61	0.34	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	2,100.26000		2.10026		2,053.37000	2.05337	2,100.260	12.09	0.51	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			10.08500		87.66400		10.10396	87.52780		12.87	0.00	0.00	0	300.00
R2037	On 05/11/2020	Bond Future			10.16659		89.21791		10.18621	89.07903		12.03	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 07/05/2020	Bond Future			10.13573		92.88396		10.15928	92.70019		12.55	0.00	168,677,271.36	1,816	48,651.00
R2040	On 07/05/2020	Bond Future	9.50	Call	399.26000		0.39926		381.92000	0.38192	399.260	10.97	0.16	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	1,192.78000		1.19278		1,149.17000	1.14917	1,192.780	11.83	0.35	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	1,694.60000		1.69460		1,635.56000	1.63556	1,694.600	12.17	0.43	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	2,271.50000		2.27150		2,197.32000	2.19732	2,271.500	12.40	0.52	0.00	0	7,500.00
R2040	On 06/08/2020	Bond Future			10.22110		90.05561		10.24541	89.86882		13.39	0.00	0.00	0	600.00
R2040	On 05/11/2020	Bond Future			10.30319		91.65183		10.32831	91.46157		12.53	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,399.88000		1.39988		1,363.33000	1.36333	1,399.880	11.68	0.26	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	1,990.60000		1.99060		1,941.94000	1.94194	1,990.600	11.98	0.34	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	2,825.76000		2.82576		2,764.84000	2.76484	2,825.760	12.28	0.43	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	3,649.50000		3.64950		3,572.34000	3.57234	3,649.500	12.51	0.50	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,246.89000		1.24689		1,298.75000	1.29875	1,246.890	13.98	0.19	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	978.83000		0.97883		1,022.64000	1.02264	978.830	13.98	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 07/05/2020	Bond Future			10.21384		89.44249		10.22700	89.33856		13.23	0.00	545,509,746.51	6,099	76,656.00
R2044	On 07/05/2020	Bond Future	9.26	Call	117.32000		0.11732		116.68000	0.11668	117.320	11.24	0.06	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	160.37000		0.16037		159.36000	0.15936	160.370	11.34	0.07	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	261.96000		0.26196		259.89000	0.25989	261.960	11.50	0.11	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,188.44000		1.18844		1,173.03000	1.17303	1,188.440	12.62	0.34	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,375.91000		1.37591		1,357.76000	1.35776	1,375.910	12.76	0.37	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,408.66000		1.40866		1,390.04000	1.39004	1,408.660	12.78	0.38	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	797.48000		0.79748		837.93000	0.83793	797.480	14.36	0.22	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	550.76000		0.55076		583.08000	0.58308	550.760	14.89	0.16	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	486.85000		0.48685		516.49000	0.51649	486.850	15.07	0.14	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.29721		86.67707		10.31076	86.57165		14.13	0.00	0.00	0	500.00
R2044	On 06/08/2020	Bond Future	9.01	Call	299.93000		0.29993		298.84000	0.29884	299.930	12.48	0.09	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	684.84000		0.68484		680.64000	0.68064	684.840	12.69	0.17	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,308.29000		1.30829		1,298.80000	1.29880	1,308.290	13.25	0.28	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	2,242.80000		2.24280		2,221.77000	2.22177	2,242.800	13.79	0.40	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	1,702.23000		1.70223		1,753.30000	1.75330	1,702.230	15.30	0.28	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	1,435.53000		1.43553		1,482.06000	1.48206	1,435.530	15.65	0.24	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.37723		88.21343		10.39124	88.10590		13.23	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 05/11/2020	Bond Future	8.87	Call	400.18000		0.40018		397.80000	0.39780	400.180	11.97	0.10	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	856.37000		0.85637		849.27000	0.84927	856.370	11.97	0.18	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	929.63000		0.92963		921.72000	0.92172	929.630	11.97	0.19	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	1,726.71000		1.72671		1,710.50000	1.71050	1,726.710	12.29	0.31	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	2,464.80000		2.46480		2,444.04000	2.44404	2,464.800	12.62	0.39	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	2,628.85000		2.62885		2,606.88000	2.60688	2,628.850	12.68	0.41	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	2,695.55000		2.69555		2,672.96000	2.67296	2,695.550	12.71	0.41	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	2,062.17000		2.06217		2,113.62000	2.11362	2,062.170	13.96	0.29	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	1,866.06000		1.86606		1,914.28000	1.91428	1,866.060	14.15	0.27	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	1,549.18000		1.54918		1,591.71000	1.59171	1,549.180	14.54	0.23	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	1,483.39000		1.48339		1,524.66000	1.52466	1,483.390	14.63	0.22	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			10.46519		85.39592		10.47973	85.28602		13.93	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	2,066.12000		2.06612		2,050.49000	2.05049	2,066.120	13.14	0.31	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	5,372.48000		5.37248		5,452.98000	5.45298	5,372.480	13.75	0.52	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	3,481.11000		3.48111		3,545.75000	3.54575	3,481.110	14.27	0.38	0.00	0	405.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 07/05/2020	Bond Future			10.21834		88.25420		10.23158	88.14713		13.66	0.00	0.00	0	91,229.00
R2048	On 07/05/2020	Bond Future	9.69	Call	630.83000		0.63083		622.93000	0.62293	630.830	12.47	0.21	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	2,383.29000		2.38329		2,458.96000	2.45896	2,383.290	13.58	0.50	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	992.24000		0.99224		1,038.86000	1.03886	992.240	14.55	0.26	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			10.29499		89.85261		10.30862	89.74390		13.89	0.00	0.00	0	400.00
R2048	On 06/08/2020	Bond Future	9.00	Call	285.91000		0.28591		284.95000	0.28495	285.910	12.26	0.08	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	514.77000		0.51477		511.50000	0.51150	514.770	12.26	0.14	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.37597		87.00913		10.39006	86.89832		13.66	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 07/05/2020	Bond Future			6.34963		101.10473		6.34482	101.10882		0.44	0.00	86,545,648.88	856	15,983.00
R208	On 06/08/2020	Bond Future			5.97616		102.93597		5.96877	102.94053		0.37	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			5.14981		101.35859		5.13830	101.36301		0.23	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 07/05/2020	Bond Future			9.86186		72.01645		9.87997	71.90364		12.88	0.00	646,419,655.20	8,976	70,167.00
R209	On 06/08/2020	Bond Future			9.93616		73.32087		9.95479	73.20633		12.96	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future			10.01236		71.47041		10.03160	71.35369		12.69	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

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
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 07/05/2020	Bond Future	188.13314		188.13314		188.16777	188.16777			0.00	0.00	0	1,941.00
R210	On 06/08/2020	Bond Future	191.58640		191.58640		191.62230	191.62230			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future	192.31553		192.31553		192.35165	192.35165			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 07/05/2020	Bond Future	165.01987		165.01987		165.03152	165.03152			0.00	82,509,935.00	500	6,719.00
R212	On 06/08/2020	Bond Future	165.76311		165.76311		165.77552	165.77552			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future	168.74009		168.74009		168.75236	168.75236			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 07/05/2020	Bond Future	9.17326		86.68291		9.18619	86.60419		9.72	0.00	50,969,551.08	588	18,829.00
R213	On 06/08/2020	Bond Future	9.23742		88.25280		9.25077	88.17298		9.70	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future	9.30811		86.26829		9.32198	86.18688		9.42	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 07/05/2020	Bond Future	10.06439		70.45896		10.08261	70.34075		14.00	0.00	0.00	0	16,037.00
R214	On 07/05/2020	Bond Future	9.31	Call	270.80000	0.27080	264.43000	0.26443	270.800	12.67	0.13	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,429.43000	1.42943	1,394.15000	1.39415	1,429.430	13.86	0.43	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	697.87000	0.69787	737.05000	0.73705	697.870	15.42	0.22	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future	10.13653		71.73501		10.15526	71.61498		14.15	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future	10.21298		69.71119		10.23231	69.58885		13.90	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 :												1,852,016,683.45	22,184	1 241 807.00
Grand Total:												1,852,016,683.45	22,184	1 241 807.00