



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: 15/01/2020

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	95.14000	95.14000		95.15000	95.15000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	683.16900	683.16900		682.87100	682.87100			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	695.55000	695.55000		695.24700	695.24700			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	708.37200	708.37200		708.06300	708.06300			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	789.09600	789.09600		789.74000	789.74000			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	803.39700	803.39700		804.05300	804.05300			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	818.20600	818.20600		818.87500	818.87500			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	701.49800	701.49800		701.75800	701.75800			0.00	0.00	0	416.00
ALBI	On 07/05/2020	Index Future	714.21200	714.21200		714.47600	714.47600			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	727.37700	727.37700		727.64700	727.64700			0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.00999	78.60396		11.00905	78.60932				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.12964	76.23521		11.12865	76.24075				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.25109	77.63248		11.25006	77.63815				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.37414	75.30190		11.37309	75.30757				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	11.31836	79.76328		11.31720	79.77084				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.43625	76.94447		11.43503	76.95228				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.55421	78.35399		11.55295	78.36191				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.67262	75.56702		11.67132	75.57505				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	693.45600	693.45600		693.74700	693.74700				0.00	0.00	0	1,244.00
GOVI	On 07/05/2020	GOVI	706.02300	706.02300		706.32000	706.32000				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	719.03800	719.03800		719.34100	719.34100				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	135.91927	135.91927		135.96044	135.96044				0.00	0.00	0	5,063.00
I2025	On 07/05/2020	Bond Future	138.41613	138.41613		138.45823	138.45823				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	139.53491	139.53491		139.57774	139.57774				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.15327	142.15327		142.19679	142.19679				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	101.19930	101.19930		101.22842	101.22842				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	101.95475	101.95475		101.98453	101.98453				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	103.87890	103.87890		103.90915	103.90915				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.69440	104.69440		104.72514	104.72514				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	101.31676	101.31676		101.28854	101.28854				0.00	10,131,676.00	100	6,960.00
I2033	On 07/05/2020	Bond Future	101.99211	101.99211		101.96340	101.96340				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.91695	103.91695		103.88761	103.88761				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.65526	104.65526		104.62526	104.62526				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			116.05823		116.05823		116.09102	116.09102			0.00	0.00	0	10,886.00
I2038	On 07/05/2020	Bond Future			118.19032		118.19032		118.22385	118.22385			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			118.74073		118.74073		118.77469	118.77469			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			120.96880		120.96880		121.00346	121.00346			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			107.74530		107.74530		107.67922	107.67922			0.00	0.00	0	13,500.00
I2046	On 07/05/2020	Bond Future			107.99055		107.99055		107.92324	107.92324			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			110.02855		110.02855		109.96000	109.96000			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			110.31175		110.31175		110.24192	110.24192			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			109.22581		109.22581		109.46965	109.46965			0.00	2,184,516.20	20	11,797.00
I2050	On 07/05/2020	Bond Future			111.23244		111.23244		111.48075	111.48075			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			111.46641		111.46641		111.71952	111.71952			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			113.55809		113.55809		113.81596	113.81596			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			258.83600		258.83600		258.87000	258.87000			0.00	0.00	0	1,004.00
IGOV	On 07/05/2020	Index Future			263.59100		263.59100		263.62600	263.62600			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			268.51300		268.51300		268.54800	268.54800			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			8.25671		113.04028		8.26847	112.97523		5.68	0.00	0.00	0	99,750.00
R186	On 06/02/2020	Bond Future	8.11	Call	297.79000		0.29779		291.49000	0.29149	297.790	5.60	0.30	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	186.22000		0.18622		211.35000	0.21135	186.220	5.87	0.20	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	6.63000		0.00663		8.79000	0.00879	6.630	6.44	0.01	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.30302		115.08891		8.31537	115.02279		5.64	0.00	0.00	0	1,933.00
R186	On 07/05/2020	Bond Future	7.60	Call	236.12000		0.23612		231.81000	0.23181	236.120	5.35	0.14	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	2,766.26000		2.76626		2,820.45000	2.82045	2,766.260	5.48	0.73	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,385.56000		1.38556		1,361.91000	1.36191	1,385.560	5.66	0.49	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,009.51000		1.00951		1,041.29000	1.04129	1,009.510	5.80	0.38	0.00	0	23,230.00
R186	On 07/05/2020	Bond Future	8.93	Put	440.90000		0.44090		460.77000	0.46077	440.900	6.22	0.20	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.34694		111.90293		8.35996	111.83553		5.94	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.38662		114.00277		8.40035	113.93413		5.79	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,151.40000		1.15140		1,191.60000	1.19160	1,151.400	5.50	0.32	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,226.03000		2.22603		2,264.14000	2.26414	2,226.030	5.72	0.49	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	938.20000		0.93820		1,010.08000	1.01008	938.200	6.27	0.24	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			300.48848		300.48848		300.58547	300.58547			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			306.00845		306.00845		306.10761	306.10761			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			304.05237		304.05237		304.15318	304.15318			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			309.75775		309.75775		309.86022	309.86022			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			226.29825		226.29825		226.11671	226.11671			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future			230.45539		230.45539		230.27072	230.27072			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			230.69816		230.69816		230.50995	230.50995			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			235.02696		235.02696		234.83533	234.83533			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			7.13924		105.15155		7.14945	105.12375		2.18	0.00	136,276,408.80	1,296	43,600.00
R2023	On 07/05/2020	Bond Future			7.11316		103.12514		7.12432	103.09696		2.19	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.06424		105.02684		7.07662	104.99808		2.12	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.00593		103.06218		7.01978	103.03287		2.19	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			9.07105		93.30513		9.05809	93.38518		8.33	0.00	0.00	0	80,401.00
R2030	On 06/02/2020	Bond Future	8.40	Call	5.39000		0.00539		8.39000	0.00839	5.390	7.69	0.01	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	563.14000		0.56314		626.62000	0.62662	563.140	8.33	0.41	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	354.06000		0.35406		358.37000	0.35837	354.060	8.62	0.28	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	168.81000		0.16881		175.67000	0.17567	168.810	8.87	0.16	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.13723		94.99614		9.12375	95.07773		8.36	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.20369		92.73370		9.18966	92.81683		8.99	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.26290		94.47584		9.24833	94.56043		8.97	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	950.89000		0.95089	1,020.00000	1.02000	950.890	8.40	8.40	0.24	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,263.93000		1.26393	1,342.89000	1.34289	1,263.930	8.52	8.52	0.29	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,660.60000		1.66060	1,749.02000	1.74902	1,660.600	8.65	8.65	0.35	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,379.22000		2.37922	2,478.94000	2.47894	2,379.220	8.83	8.83	0.44	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,405.73000		2.40573	2,505.77000	2.50577	2,405.730	8.84	8.84	0.45	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,942.63000		2.94263	3,045.44000	3.04544	2,942.630	8.96	8.96	0.51	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,447.36000		1.44736	1,477.02000	1.47702	1,447.360	9.68	9.68	0.27	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,056.06000		1.05606	1,084.21000	1.08421	1,056.060	9.90	9.90	0.21	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	935.48000		0.93548	962.73000	0.96273	935.480	9.90	9.90	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			9.45271		94.42681		9.45010	94.44431		9.24	0.00	0.00	0	70,272.00
R2032	On 07/05/2020	Bond Future			9.52421		91.97858		9.52149	91.99650		9.69	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.59545		93.66833		9.59263	93.68659		10.12	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.66504		91.26927		9.66212	91.28785		10.72	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,540.47000		1.54047	1,563.17000	1.56317	1,540.470	10.16	10.16	0.30	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,916.03000		1.91603	1,941.38000	1.94138	1,916.030	10.28	10.28	0.35	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,789.65000		2.78965	2,817.54000	2.81754	2,789.650	10.51	10.51	0.45	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,310.64000		3.31064	3,339.00000	3.33900	3,310.640	10.63	10.63	0.50	0.00	0	3,000.00

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R2032	On 05/11/2020	Bond Future	10.99	Put	991.63000	0.99163		1,001.21000	1.00121	991.630	11.73	0.18	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	890.37000	0.89037		899.54000	0.89954	890.370	11.73	0.17	0.00	0	1,000.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 06/02/2020	Bond Future			9.81003	96.73612		9.79764	96.82743		10.10	0.00	0.00	0	118,505.00	
R2035	On 07/05/2020	Bond Future			9.88438	93.98645		9.87156	94.07951		10.63	0.00	0.00	0	105.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	316.33000	0.31633		375.10000	0.37510	316.330	9.47	0.13	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.18	Call	409.29000	0.40929		476.49000	0.47649	409.290	9.64	0.16	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	1,772.16000	1.77216		1,896.14000	1.89614	1,772.160	10.63	0.44	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	1,874.92000	1.87492		2,000.77000	2.00077	1,874.920	10.67	0.46	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	780.58000	0.78058		822.24000	0.82224	780.580	12.15	0.21	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	589.50000	0.58950		627.12000	0.62712	589.500	12.54	0.16	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			9.95840	95.71243		9.94514	95.80720		11.18	0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	372.00000	0.37200		434.81000	0.43481	372.000	9.86	0.11	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	623.10000	0.62310		707.76000	0.70776	623.100	9.86	0.17	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			10.03421	93.00984		10.02049	93.10640		11.97	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			9.97914	88.26810		9.97673	88.28584		11.27	0.00	0.00	0	75,429.00	
R2037	On 07/05/2020	Bond Future			10.05809	89.86786		10.05559	89.88599		11.32	0.00	0.00	0	0.00	
R2037	On 06/08/2020	Bond Future			10.13831	87.25841		10.13572	87.27692		12.51	0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			10.21159	88.89987		10.20893	88.91862		12.78	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			10.11939	90.74444		10.10693	90.84244		11.68	0.00	0.00	0	48,269.00	
R2040	On 07/05/2020	Bond Future			10.19933	92.38903		10.18645	92.48892		11.75	0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	403.07000	0.40307		473.62000	0.47362	403.070	10.17	0.15	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	1,650.70000	1.65070		1,778.44000	1.77844	1,650.700	11.37	0.41	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.28061	89.57505		10.26729	89.67683		13.01	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			10.35496	91.26042		10.34123	91.36397		13.32	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1,721.89000	1.72189		1,746.11000	1.74611	1,721.890	12.68	0.28	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	2,306.77000	2.30677		2,337.28000	2.33728	2,306.770	12.88	0.35	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	3,122.58000	3.12258		3,157.70000	3.15770	3,122.580	13.12	0.42	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	3,916.18000	3.91618		3,960.98000	3.96098	3,916.180	13.30	0.49	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	1,620.34000	1.62034		1,591.37000	1.59137	1,620.340	14.54	0.22	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	1,309.15000	1.30915		1,284.23000	1.28423	1,309.150	14.54	0.19	0.00	0	2,000.00	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future			10.22419	87.16063		10.21675	87.21948		12.35	0.00	8,890,384.26	102	51,449.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	0.02000	0.00002		0.06000	0.00006	0.020	10.90	0.00	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	54.29000	0.05429		74.90000	0.07490	54.290	11.21	0.05	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	85.63000	0.08563		101.49000	0.10149	85.630	13.58	0.07	0.00	0	328.00	
R2044	On 07/05/2020	Bond Future			10.30328	88.74025		10.29559	88.80026		12.42	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	114.03000	0.11403		142.13000	0.14213	114.030	10.40	0.05	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	155.02000	0.15502		189.62000	0.18962	155.020	10.50	0.07	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	250.84000	0.25084		298.24000	0.29824	250.840	10.68	0.10	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,115.26000	1.11526		1,211.90000	1.21190	1,115.260	11.81	0.31	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	1,288.79000	1.28879		1,390.41000	1.39041	1,288.790	11.95	0.34	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	1,319.09000	1.31909		1,421.50000	1.42150	1,319.090	11.97	0.35	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,137.90000	1.13790		1,192.11000	1.19211	1,137.900	13.55	0.27	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	830.33000	0.83033		879.10000	0.87910	830.330	14.08	0.20	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	747.91000	0.74791		794.62000	0.79462	747.910	14.26	0.19	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.38367	85.98439		10.37573	86.04547		13.77	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	295.27000	0.29527		345.85000	0.34585	295.270	12.12	0.09	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	627.06000	0.62706		740.83000	0.74083	627.060	12.12	0.16	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,155.20000	1.15520		1,359.98000	1.35998	1,155.200	12.43	0.25	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,037.04000	2.03704		2,263.02000	2.26302	2,037.040	13.02	0.37	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	1,947.73000	1.94773		2,137.83000	2.13783	1,947.730	14.43	0.31	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,651.32000	1.65132		1,836.58000	1.83658	1,651.320	14.75	0.27	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.45724	87.60237		10.44905	87.66459		14.11	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	603.01000	0.60301		603.01000	0.60301	603.010	13.20	0.12	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,131.34000	1.13134		1,142.17000	1.14217	1,131.340	13.20	0.20	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	2,015.11000	2.01511		2,089.32000	2.08932	2,015.110	13.40	0.31	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,722.64000	2.72264		2,802.81000	2.80281	2,722.640	13.64	0.39	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	2,877.95000	2.87795		2,958.98000	2.95898	2,877.950	13.69	0.40	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,422.12000	2.42212		2,497.28000	2.49728	2,422.120	14.89	0.30	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,042.88000	2.04288		2,064.28000	2.06428	2,042.880	15.21	0.26	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,962.82000	1.96282		1,963.95000	1.96395	1,962.820	15.29	0.25	0.00	0	1,815.00	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 06/02/2020	Bond Future			10.20959	90.53415		10.20219	90.59423		12.11	0.00	0.00	0	95,180.00	
R2048	On 07/05/2020	Bond Future			10.28275	87.73549		10.27511	87.79673		12.80	0.00	0.00	0	0.00	
R2048	On 07/05/2020	Bond Future	9.69	Call	635.12000	0.63512		712.57000	0.71257	635.120	11.62	0.21	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.20	Put	2,833.67000	2.83367		2,890.51000	2.89051	2,833.670	12.72	0.53	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.70	Put	1,311.86000	1.31186		1,370.54000	1.37054	1,311.860	13.69	0.30	0.00	0	300.00	
R2048	On 06/08/2020	Bond Future			10.35571	89.34578		10.34783	89.40812		13.52	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	296.96000	0.29696		348.91000	0.34891	296.960	11.89	0.08	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	522.10000	0.52210		595.04000	0.59504	522.100	11.89	0.14	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.42971	86.58784		10.42158	86.65134		14.56	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			6.65880	102.55849		6.68656	102.52858		0.50	0.00	0.00	0	15,530.00	
R208	On 07/05/2020	Bond Future			6.45632	101.01394		6.49199	100.98362		0.45	0.00	0.00	0	60.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 06/08/2020	Bond Future			6.04093		102.87928		6.09105	102.84824		0.36	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			5.04207		101.39997		5.12415	101.36845		0.26	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.84739		73.48888		9.84474	73.50550		11.65	0.00	0.00	0	101,926.00
R209	On 06/02/2020	Bond Future	9.40	Call	72.49000		0.07249		86.43000	0.08643	72.490	11.10	0.08	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.91768		71.66955		9.91493	71.68659		12.28	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.98766		72.98545		9.98483	73.00277		12.80	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.05587		71.20684		10.05296	71.22442		13.51	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			187.34257		187.34257		187.53167	187.53167			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			188.15534		188.15534		188.34809	188.34809			0.00	0.00	0	220.00
R210	On 06/08/2020	Bond Future			191.70626		191.70626		191.90267	191.90267			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			192.60297		192.60297		192.80292	192.80292			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			161.43621		161.43621		161.49227	161.49227			0.00	32,287,242.00	200	7,763.00
R212	On 07/05/2020	Bond Future			164.40185		164.40185		164.45909	164.45909			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.22895		165.22895		165.28715	165.28715			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.32939		168.32939		168.38857	168.38857			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			9.28254		87.59962		9.27485	87.64651		8.98	0.00	0.00	0	20,142.00
R213	On 07/05/2020	Bond Future			9.34659		85.63561		9.33861	85.68345		9.41	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.40954		87.20952		9.40128	87.25818		9.72	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.47473		85.29701		9.46616	85.34661		10.13	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			10.06855		71.97888		10.06605	71.99513		12.56	0.00	0.00	0	19,134.00
R214	On 06/02/2020	Bond Future	9.52	Call	32.91000		0.03291		42.67000	0.04267	32.910	11.63	0.04	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	374.09000		0.37409		413.29000	0.41329	374.090	12.34	0.28	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	10.42	Put	214.27000		0.21427		238.85000	0.23885	214.270	13.46	0.17	0.00	0	1,000.00
R214			10.13767		69.98549		10.13509	70.00207		13.27	0.00	0.00	0	0.00
R214	9.31	Call	258.86000		0.25886		316.91000	0.31691	258.860	11.58	0.12	0.00	0	1,250.00
R214	9.91	Call	1,337.61000		1.33761		1,464.15000	1.46415	1,337.610	12.70	0.40	0.00	0	1,250.00
R214	10.66	Put	895.17000		0.89517		1,019.96000	1.01996	895.170	14.06	0.26	0.00	0	1,250.00
R214			10.20632		71.27026		10.20366	71.28716		13.89	0.00	0.00	0	0.00
R214			10.27602		69.31346		10.27329	69.33061		14.79	0.00	0.00	0	0.00
R214			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :												189,770,227.26	1,718	1 212 010.00
Grand Total:												189,770,227.26	1,718	1 212 010.00