



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: 24/01/2020

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	94.86000	94.86000		94.92000	94.92000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	688.41600	688.41600		687.05300	687.05300			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	700.60400	700.60400		699.21800	699.21800			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	713.17300	713.17300		711.76200	711.76200			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	792.37500	792.37500		791.80700	791.80700			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	806.40400	806.40400		805.82700	805.82700			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	820.87100	820.87100		820.28300	820.28300			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	705.04600	705.04600		704.85200	704.85200			0.00	0.00	0	416.00
ALBI	On 07/05/2020	Index Future	717.52900	717.52900		717.33300	717.33300			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	730.40100	730.40100		730.20100	730.20100			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	10.95849	78.89852		10.95489	78.91917				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.08193	76.50312		11.07817	76.52429				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.20850	77.86721		11.20461	77.88870				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.34079	75.48226		11.33676	75.50410				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	11.25737	80.16242		11.25368	80.18668				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.37816	77.31768		11.37432	77.34245				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.50010	78.69548		11.49612	78.72070				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.62623	75.85442		11.62212	75.87997				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	696.98500	696.98500		696.85300	696.85300				0.00	0.00	0	351.00
GOVI	On 07/05/2020	GOVI	709.32500	709.32500		709.19200	709.19200				0.00	0.00	0	935.00
GOVI	On 06/08/2020	GOVI	722.05000	722.05000		721.91400	721.91400				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	135.72138	135.72138		135.76603	135.76603				0.00	0.00	0	2,083.00
I2025	On 07/05/2020	Bond Future	138.15797	138.15797		138.20365	138.20365				0.00	0.00	0	3,000.00
I2025	On 06/08/2020	Bond Future	139.20321	139.20321		139.24967	139.24967				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	141.70835	141.70835		141.75548	141.75548				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	142.66169	142.66169		142.70920	142.70920				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	100.93888	100.93888		101.03070	101.03070				0.00	0.00	0	2,559.00
I2029	On 07/05/2020	Bond Future	101.64769	101.64769		101.74124	101.74124				0.00	0.00	0	1,206.00
I2029	On 06/08/2020	Bond Future	103.51541	103.51541		103.61066	103.61066				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.24499	104.24499		104.34185	104.34185				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	100.66287	100.66287		100.67157	100.67157				0.00	0.00	0	6,960.00
I2033	On 07/05/2020	Bond Future	101.28453	101.28453		101.29355	101.29355				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.14558	103.14558		103.15476	103.15476				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	103.79085	103.79085		103.79999	103.79999				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			115.21510		115.21510		115.71494	115.71494			0.00	0.00	0	9,201.00
I2038	On 07/05/2020	Bond Future			117.28341		117.28341		117.79251	117.79251			0.00	0.00	0	1,685.00
I2038	On 06/08/2020	Bond Future			117.75845		117.75845		118.27687	118.27687			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			119.87756		119.87756		120.40513	120.40513			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			107.55331		107.55331		107.56243	107.56243			0.00	0.00	0	13,384.00
I2046	On 07/05/2020	Bond Future			107.75033		107.75033		107.75989	107.75989			0.00	0.00	0	3,975.00
I2046	On 06/08/2020	Bond Future			109.73017		109.73017		109.73994	109.73994			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			109.92416		109.92416		109.93376	109.93376			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			109.34315		109.34315		109.13851	109.13851			0.00	0.00	0	9,326.00
I2050	On 07/05/2020	Bond Future			111.30636		111.30636		111.09813	111.09813			0.00	0.00	0	2,590.00
I2050	On 06/08/2020	Bond Future			111.48691		111.48691		111.27476	111.27476			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			113.49320		113.49320		113.27697	113.27697			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			258.50600		258.50600		258.59400	258.59400			0.00	0.00	0	923.00
IGOV	On 07/05/2020	Index Future			263.14700		263.14700		263.23700	263.23700			0.00	0.00	0	128.00
IGOV	On 06/08/2020	Index Future			267.93100		267.93100		268.02200	268.02200			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			8.09729		113.92701		8.13816	113.69882		5.60	0.00	17,772,613.56	156	100,174.00
R186	On 06/02/2020	Bond Future	8.11	Call	509.86000		0.50986		416.30000	0.41630	509.860	5.52	0.53	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	17.46000		0.01746		32.56000	0.03256	17.460	5.79	0.04	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	0.04000		0.00004		0.13000	0.00013	0.040	6.34	0.00	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.14412		115.94413		8.18709	115.71203		5.56	0.00	0.00	0	4,228.00
R186	On 07/05/2020	Bond Future	7.60	Call	329.13000		0.32913		291.94000	0.29194	329.130	5.28	0.19	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	2,110.17000		2.11017		2,269.42000	2.26942	2,110.170	5.40	0.65	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,769.93000		1.76993		1,642.55000	1.64255	1,769.930	5.58	0.59	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	649.73000		0.64973		725.33000	0.72533	649.730	5.72	0.29	0.00	0	23,230.00
R186	On 07/05/2020	Bond Future	8.93	Put	250.56000		0.25056		286.33000	0.28633	250.560	6.14	0.13	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.19031		112.71783		8.23559	112.48147		5.86	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.23878		114.74524		8.28656	114.50459		5.54	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,322.26000		1.32226		1,240.07000	1.24007	1,322.260	5.36	0.36	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,520.68000		2.52068		2,395.34000	2.39534	2,520.680	5.58	0.55	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	727.31000		0.72731		780.15000	0.78015	727.310	6.21	0.20	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			301.37173		301.37173		301.40345	301.40345			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future			306.78222		306.78222		306.81501	306.81501			0.00	0.00	0	1,400.00
R197	On 06/08/2020	Bond Future			304.69048		304.69048		304.72374	304.72374			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			310.17331		310.17331		310.20686	310.20686			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			225.23664		225.23664		225.25652	225.25652			0.00	0.00	0	7,769.00
R202	On 07/05/2020	Bond Future			229.28046		229.28046		229.30076	229.30076			0.00	0.00	0	1,904.00
R202	On 06/08/2020	Bond Future			229.38816		229.38816		229.40902	229.40902			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			233.51638		233.51638		233.53712	233.53712			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			6.86871		105.89170		6.94469	105.68316		2.04	0.00	436,273,804.00	4,120	40,720.00
R2023	On 07/05/2020	Bond Future			6.83302		103.83579		6.91637	103.62371		2.06	0.00	351,380,313.36	3,384	13,526.00
R2023	On 06/08/2020	Bond Future			6.77594		105.69954		6.86833	105.48336		2.07	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.72122		103.66715		6.82448	103.44721		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			9.01025		93.68146		9.02107	93.61434		8.27	0.00	1,217,858.98	13	79,898.00
R2030	On 06/02/2020	Bond Future	8.40	Call	0.97000		0.00097		1.20000	0.00120	0.970	7.63	0.00	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	552.23000		0.55223		542.17000	0.54217	552.230	8.27	0.49	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	130.20000		0.13020		156.27000	0.15627	130.200	8.57	0.16	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	40.73000		0.04073		52.77000	0.05277	40.730	8.82	0.06	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.08051		95.34008		9.09173	95.27191		8.31	0.00	1,430,101.20	15	555.00
R2030	On 06/08/2020	Bond Future			9.15263		93.03671		9.16431	92.96729		8.81	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.22222		94.71228		9.23438	94.64152		8.64	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	887.80000		0.88780		875.03000	0.87503	887.800	8.07	0.23	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,199.78000		1.19978		1,183.50000	1.18350	1,199.780	8.19	0.29	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,599.30000		1.59930		1,578.93000	1.57893	1,599.300	8.32	0.35	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,333.19000		2.33319		2,306.24000	2.30624	2,333.190	8.51	0.45	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,360.28000		2.36028		2,333.10000	2.33310	2,360.280	8.51	0.46	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,907.10000		2.90710		2,875.63000	2.87563	2,907.100	8.63	0.52	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,255.68000		1.25568		1,278.28000	1.27828	1,255.680	9.36	0.26	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	895.93000		0.89593		913.60000	0.91360	895.930	9.58	0.19	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	786.33000		0.78633		802.42000	0.80242	786.330	9.58	0.17	0.00	0	3,000.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.40627		94.73893		9.41217	94.69919		9.18	0.00	94,738,930.00	1,000	81,646.00
R2032	On 07/05/2020	Bond Future			9.48196		92.25755		9.48804	92.21734		9.64	0.00	369,030,200.00	4,000	4,555.00
R2032	On 07/05/2020	Bond Future	9.20	Call	1,045.96000		1.04596		0.00000	0.00000	1,045.960	9.27	0.35	483,903,774.77	15,000	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	1,952.71000		1.95271		0.00000	0.00000	1,952.710	9.64	0.52	359,781,557.60	7,500	7,500.00
R2032	On 06/08/2020	Bond Future			9.55874		93.90644		9.56506	93.86538		9.80	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.63816		91.44049		9.64473	91.39860		10.34	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,488.26000		1.48826		1,480.49000	1.48049	1,488.260	9.95	0.30	0.00	0	1,000.00

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R2032	On 05/11/2020	Bond Future	9.11	Call	1,866.45000	1.86645	1,856.91000	1.85691	1,866.450	10.07	0.36	0.00	0	3,000.00		
R2032	On 05/11/2020	Bond Future	9.44	Call	2,748.30000	2.74830	2,734.95000	2.73495	2,748.300	10.30	0.46	0.00	0	1,000.00		
R2032	On 05/11/2020	Bond Future	9.61	Call	3,276.10000	3.27610	3,260.65000	3.26065	3,276.100	10.42	0.51	0.00	0	3,000.00		
R2032	On 05/11/2020	Bond Future	10.99	Put	845.45000	0.84545	856.41000	0.85641	845.450	11.35	0.17	0.00	0	3,000.00		
R2032	On 05/11/2020	Bond Future	11.08	Put	753.15000	0.75315	763.27000	0.76327	753.150	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			9.76257	97.08658	9.75852	97.11657		10.03	0.00	405,821,904.40	4,180	114,257.00		
R2035	On 07/05/2020	Bond Future			9.84069	94.30414	9.83648	94.33484		10.56	0.00	677,103,725.20	7,180	4,285.00		
R2035	On 07/05/2020	Bond Future	9.11	Call	308.25000	0.30825	317.24000	0.31724	308.250	9.41	0.13	0.00	0	5,000.00		
R2035	On 07/05/2020	Bond Future	9.18	Call	402.02000	0.40202	412.73000	0.41273	402.020	9.57	0.16	0.00	0	3,530.00		
R2035	On 07/05/2020	Bond Future	9.55	Call	1,186.26000	1.18626	0.00000	0.00000	1,186.260	10.29	0.35	495,672,999.15	15,000	7,500.00		
R2035	On 07/05/2020	Bond Future	9.75	Call	1,812.06000	1.81206	1,836.40000	1.83640	1,812.060	10.56	0.46	0.00	0	5,000.00		
R2035	On 07/05/2020	Bond Future	9.78	Call	1,919.20000	1.91920	1,944.12000	1.94412	1,919.200	10.60	0.48	0.00	0	3,530.00		
R2035	On 07/05/2020	Bond Future	9.85	Call	2,181.82000	2.18182	0.00000	0.00000	2,181.820	10.70	0.52	365,143,419.06	7,500	7,500.00		
R2035	On 07/05/2020	Bond Future	10.57	Put	636.02000	0.63602	638.13000	0.63813	636.020	12.08	0.19	0.00	0	3,530.00		
R2035	On 07/05/2020	Bond Future	10.75	Put	469.43000	0.46943	471.84000	0.47184	469.430	12.47	0.14	0.00	0	5,000.00		
R2035	On 06/08/2020	Bond Future			9.91976	95.98899	9.91541	96.02020		10.75	0.00	0.00	0	0.00		
R2035	On 06/08/2020	Bond Future	8.75	Call	315.65000	0.31565	321.94000	0.32194	315.650	9.42	0.10	0.00	0	3,000.00		
R2035	On 06/08/2020	Bond Future	9.00	Call	619.77000	0.61977	629.74000	0.62974	619.770	9.80	0.17	0.00	0	24,761.00		
R2035	On 05/11/2020	Bond Future			10.00442	93.21968	9.99993	93.25137		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			9.93690	88.57982	9.93277	88.61039		11.18	0.00	222,955,406.94	2,517	67,559.00		
R2037	On 07/05/2020	Bond Future			10.01955	90.14810	10.01526	90.17938		11.24	0.00	270,444,300.00	3,000	1,500.00		
R2037	On 07/05/2020	Bond Future	9.70	Call	1,117.83000	1.11783	0.00000	0.00000	1,117.830	10.77	0.34	453,902,492.96	15,000	7,500.00		
R2037	On 07/05/2020	Bond Future	10.00	Call	2,088.56000	2.08856	0.00000	0.00000	2,088.560	11.24	0.50	338,839,089.34	7,500	7,500.00		
R2037	On 06/08/2020	Bond Future			10.10468	87.49919	10.10024	87.53106		12.01	0.00	0.00	0	0.00		
R2037	On 05/11/2020	Bond Future			10.18648	89.07712	10.18191	89.10944		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			10.06193	91.19777	10.05780	91.23050		11.59	0.00	24,623,397.90	270	42,162.00		
R2040	On 07/05/2020	Bond Future			10.14489	92.81241	10.14060	92.84591		11.67	0.00	128,916,437.49	1,389	3,472.00		
R2040	On 07/05/2020	Bond Future	9.50	Call	489.15000	0.48915	501.68000	0.50168	489.150	10.74	0.18	0.00	0	2,640.00		
R2040	On 07/05/2020	Bond Future	10.00	Call	1,793.75000	1.79375	1,819.27000	1.81927	1,793.750	11.67	0.43	0.00	0	2,640.00		
R2040	On 06/08/2020	Bond Future			10.23032	89.96030	10.22589	89.99436		12.50	0.00	0.00	0	0.00		
R2040	On 05/11/2020	Bond Future			10.31229	91.58284	10.30773	91.61740		12.83	0.00	0.00	0	0.00		
R2040	On 05/11/2020	Bond Future	9.50	Call	1,624.75000	1.62475	1,640.29000	1.64029	1,624.750	12.19	0.28	0.00	0	2,000.00		
R2040	On 05/11/2020	Bond Future	9.73	Call	2,212.15000	2.21215	2,230.70000	2.23070	2,212.150	12.39	0.35	0.00	0	2,000.00		
R2040	On 05/11/2020	Bond Future	10.00	Call	3,039.65000	3.03965	3,061.55000	3.06155	3,039.650	12.63	0.43	0.00	0	2,000.00		
R2040	On 05/11/2020	Bond Future	10.23	Call	3,850.21000	3.85021	3,874.71000	3.87471	3,850.210	12.81	0.50	0.00	0	2,000.00		
R2040	On 05/11/2020	Bond Future	11.50	Put	1,383.35000	1.38335	1,381.95000	1.38195	1,383.350	14.05	0.20	0.00	0	2,000.00		
R2040	On 05/11/2020	Bond Future	11.70	Put	1,099.61000	1.09961	1,098.77000	1.09877	1,099.610	14.05	0.17	0.00	0	2,000.00		

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
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			10.16678		87.61648		10.15259	87.72977		12.26	0.00	74,474,008.00	850	51,474.00
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	30.29000		0.03029		42.25000	0.04225	30.290	11.76	0.04	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	16.53000		0.01653		18.53000	0.01853	16.530	14.11	0.02	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.24869		89.16773		10.23402	89.28321		12.34	0.00	462,156,344.59	5,183	11,682.00
R2044	On 07/05/2020	Bond Future	9.26	Call	111.07000		0.11107		120.22000	0.12022	111.070	10.34	0.05	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	152.57000		0.15257		164.29000	0.16429	152.570	10.44	0.07	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	250.71000		0.25071		267.79000	0.26779	250.710	10.61	0.11	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,152.66000		1.15266		1,200.51000	1.20051	1,152.660	11.73	0.33	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,335.19000		1.33519		1,387.38000	1.38738	1,335.190	11.87	0.36	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,367.08000		1.36708		1,419.99000	1.41999	1,367.080	11.89	0.37	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	928.87000		0.92887		911.11000	0.91111	928.870	13.46	0.24	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	660.01000		0.66001		648.00000	0.64800	660.010	13.99	0.18	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	589.26000		0.58926		578.76000	0.57876	589.260	14.17	0.16	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.33298		86.37558		10.31783	86.49308		13.23	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	248.56000		0.24856		260.66000	0.26066	248.560	11.57	0.08	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	595.46000		0.59546		618.99000	0.61899	595.460	11.78	0.16	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,181.56000		1.18156		1,219.19000	1.21919	1,181.560	12.35	0.26	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	2,079.13000		2.07913		2,132.67000	2.13267	2,079.130	12.88	0.38	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	1,747.99000		1.74799		1,722.06000	1.72206	1,747.990	14.38	0.29	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	1,476.63000		1.47663		1,454.87000	1.45487	1,476.630	14.73	0.25	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.41374		87.93369		10.39812	88.05318		13.59	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	528.64000		0.52864		545.95000	0.54595	528.640	12.67	0.12	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	1,045.71000		1.04571		1,074.66000	1.07466	1,045.710	12.71	0.20	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.72	Call	1,982.18000		1.98218		2,026.86000	2.02686	1,982.180	13.11	0.32	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	2,699.47000		2.69947		2,753.68000	2.75368	2,699.470	13.34	0.39	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	2,857.61000		2.85761		2,913.71000	2.91371	2,857.610	13.39	0.41	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.17	Put	2,225.94000		2.22594		2,198.47000	2.19847	2,225.940	14.75	0.29	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	1,817.36000		1.81736		1,794.41000	1.79441	1,817.360	14.88	0.25	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	1,723.24000		1.72324		1,701.30000	1.70130	1,723.240	14.88	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			10.15716		90.96144		10.13799	91.11860		12.03	0.00	163,730,592.00	1,800	95,180.00
R2048	On 07/05/2020	Bond Future			10.23320		88.13404		10.21342	88.29405		12.72	0.00	158,641,272.00	1,800	1,800.00
R2048	On 07/05/2020	Bond Future	9.69	Call	641.29000		0.64129		683.99000	0.68399	641.290	11.54	0.21	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	2,511.58000		2.51158		2,443.10000	2.44310	2,511.580	12.64	0.50	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	1,092.68000		1.09268		1,060.28000	1.06028	1,092.680	13.60	0.27	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			10.31010		89.70773		10.28969	89.87057		12.98	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	246.82000		0.24682		262.33000	0.26233	246.820	11.35	0.08	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	456.54000		0.45654		481.75000	0.48175	456.540	11.35	0.13	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.39119		86.88944		10.37013	87.05513		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

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 06/02/2020	Bond Future			6.56479		102.65984		6.62575	102.59410		0.47	0.00	0.00	0	16,997.00
R208	On 07/05/2020	Bond Future			6.38469		101.07488		6.46316	101.00813		0.42	0.00	0.00	0	60.00
R208	On 06/08/2020	Bond Future			6.02216		102.89091		6.13244	102.82262		0.37	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			5.21539		101.33342		5.39616	101.26411		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
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			9.80094		73.78103		9.79676	73.80741		11.57	0.00	754,189,688.66	10,222	77,845.00
R209	On 06/02/2020	Bond Future	9.40	Call	31.11000		0.03111		38.79000	0.03879	31.110	11.01	0.05	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.87464		71.93681		9.87031	71.96378		12.19	0.00	0.00	0	6,500.00
R209	On 06/08/2020	Bond Future			9.94912		73.22174		9.94466	73.24915		12.47	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.02530		71.39188		10.02071	71.41972		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			187.43489		187.43489		187.51922	187.51922			0.00	0.00	0	1,077.00
R210	On 07/05/2020	Bond Future			188.17168		188.17168		188.25789	188.25789			0.00	0.00	0	864.00
R210	On 06/08/2020	Bond Future			191.62921		191.62921		191.71686	191.71686			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			192.37813		192.37813		192.46721	192.46721			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			161.63044		161.63044		161.64858	161.64858			0.00	0.00	0	7,763.00
R212	On 07/05/2020	Bond Future			164.53220		164.53220		164.55087	164.55087			0.00	0.00	0	1,526.00
R212	On 06/08/2020	Bond Future			165.27996		165.27996		165.29892	165.29892			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.25430		168.25430		168.27338	168.27338			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			9.21608		88.00603		9.22699	87.93914		8.92	0.00	0.00	0	20,142.00
R213	On 07/05/2020	Bond Future			9.28367		86.01382		9.29495	85.94585		9.35	0.00	0.00	0	55.00
R213	On 06/08/2020	Bond Future			9.35157		87.55183		9.36327	87.48259		9.54	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.42594		85.57991		9.43809	85.50935		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

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 06/02/2020	Bond Future			10.01153	72.35108		10.00740	72.37816		12.48	0.00	21,777,675.08	301	18,324.00
R214	On 06/02/2020	Bond Future	9.52	Call	11.08000	0.01108		14.76000	0.01476	11.080	11.53	0.02	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	304.60000	0.30460		334.64000	0.33464	304.600	12.26	0.29	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	59.28000	0.05928		67.01000	0.06701	59.280	13.39	0.07	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.08345	70.33531		10.07917	70.36305		13.18	0.00	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future	9.31	Call	282.86000	0.28286		291.07000	0.29107	282.860	11.81	0.13	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,451.97000	1.45197		1,472.92000	1.47292	1,451.970	13.04	0.42	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	801.89000	0.80189		803.42000	0.80342	801.890	14.60	0.24	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.15593	71.59153		10.15153	71.61969		13.47	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.23260	69.58701		10.22808	69.61559		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 :													7,133,921,906.23	118,880	1 269 579.00
Grand Total:													7,133,921,906.23	118,880	1 269 579.00