



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 31/10/2019

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
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	95.40000	95.40000		95.26000	95.26000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	663.23800	663.23800		663.88800	663.88800			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	675.20000	675.20000		675.86300	675.86300			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	687.46600	687.46600		688.14000	688.14000			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	700.22300	700.22300		700.90900	700.90900			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	764.64300	764.64300		767.40900	767.40900			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	778.43300	778.43300		781.25100	781.25100			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	792.57400	792.57400		795.44200	795.44200			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	807.28200	807.28200		810.20300	810.20300			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	685.13600	685.13600		687.11000	687.11000			0.00	0.00	0	177.00
ALBI	On 06/02/2020	Index Future	697.49300	697.49300		699.50400	699.50400			0.00	0.00	0	371.00
ALBI	On 07/05/2020	Index Future	710.16300	710.16300		712.21100	712.21100			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	723.34200	723.34200		725.42700	725.42700			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
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
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 07/11/2019	Bond Future	10.95937	76.81688		10.92059	77.04097				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.08068	78.20231		11.04043	78.43062				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.20240	75.82925		11.16068	76.06164				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.32340	77.23637		11.28013	77.47304				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 07/11/2019	Bond Future	11.29395	77.76896		11.26012	77.99093				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.40976	79.17158		11.37469	79.39771				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.53052	76.34529		11.49416	76.57545				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.64900	77.76195		11.61132	77.99636				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 07/11/2019	GOVI	677.66500	677.66500		679.64300	679.64300				0.00	630,228,450.00	93	219.00
GOVI	On 06/02/2020	GOVI	689.88700	689.88700		691.90200	691.90200				0.00	896,853,100.00	130	1,220.00
GOVI	On 07/05/2020	GOVI	702.41900	702.41900		704.47000	704.47000				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	715.45400	715.45400		717.54300	717.54300				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.29112	137.29112		137.46117	137.46117				0.00	75,510,116.00	550	731.00
I2025	On 06/02/2020	Bond Future	138.32719	138.32719		138.50081	138.50081				0.00	78,846,498.30	570	1,933.00
I2025	On 07/05/2020	Bond Future	140.87307	140.87307		141.04973	141.04973				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	142.01455	142.01455		142.19441	142.19441				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 07/11/2019	Bond Future	101.06871	101.06871		101.32560	101.32560				0.00	55,587,790.50	550	1,301.00
I2029	On 06/02/2020	Bond Future	102.91663	102.91663		103.17843	103.17843				0.00	56,604,146.50	550	3,860.00
I2029	On 07/05/2020	Bond Future	103.69833	103.69833		103.96487	103.96487				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	105.64656	105.64656		105.91810	105.91810				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 07/11/2019	Bond Future	101.32612	101.32612		101.78953	101.78953				0.00	49,649,798.80	490	170.00
I2033	On 06/02/2020	Bond Future	103.17880	103.17880		103.65082	103.65082				0.00	50,557,612.00	490	6,260.00

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
I2033	On 07/05/2020	Bond Future		103.88233	103.88233		104.36298	104.36298			0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future		105.83398	105.83398		106.32360	106.32360			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 07/11/2019	Bond Future		118.60573	118.60573		119.62574	119.62574			0.00	0.00	0	10,584.00
I2038	On 06/02/2020	Bond Future		119.11597	119.11597		120.15500	120.15500			0.00	0.00	0	11,449.00
I2038	On 07/05/2020	Bond Future		121.30826	121.30826		122.36631	122.36631			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		121.89390	121.89390		122.97187	122.97187			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 07/11/2019	Bond Future		108.55017	108.55017		109.73500	109.73500			0.00	649,564,217.28	5,984	6,390.00
I2046	On 06/02/2020	Bond Future		110.53495	110.53495		111.74147	111.74147			0.00	661,441,140.80	5,984	10,575.00
I2046	On 07/05/2020	Bond Future		110.82131	110.82131		112.04986	112.04986			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		112.90336	112.90336		114.15496	114.15496			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 07/11/2019	Bond Future		113.22310	113.22310		114.57427	114.57427			0.00	295,851,960.30	2,613	5,298.00
I2050	On 06/02/2020	Bond Future		113.45372	113.45372		114.83374	114.83374			0.00	296,454,570.36	2,613	11,370.00
I2050	On 07/05/2020	Bond Future		115.54167	115.54167		116.94709	116.94709			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		115.83252	115.83252		117.26440	117.26440			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 07/11/2019	Index Future		259.38700	259.38700		260.49100	260.49100			0.00	72,628,360.00	28	290.00
IGOV	On 06/02/2020	Index Future		264.12900	264.12900		265.25400	265.25400			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future		268.99100	268.99100		270.13600	270.13600			0.00	0.00	0	11.00
IGOV	On 06/08/2020	Index Future		274.04400	274.04400		275.21100	275.21100			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2019	Jibar Tradeable Future		7.13000	92.87000		7.13000	92.87000			0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future		8.50502	114.59156		8.44548	114.92576		6.28	0.00	247,517,769.60	2,160	55,889.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,740.97000	1.74097	1,436.28000	1.43628	1,740.970	6.10	0.96	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	23.38000	0.02338	63.24000	0.06324	23.380	6.13	0.06	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	1,471.42000	1.47142	1,185.23000	1.18523	1,471.420	6.14	0.93	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	30.81000	0.03081	78.82000	0.07882	30.810	6.14	0.07	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	53.93000	0.05393	38.20000	0.03820	53.930	6.46	0.11	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future		8.56437	111.35418		8.50176	111.69464		6.44	0.00	202,330,545.06	1,817	101,335.00
R186	On 06/02/2020	Bond Future	8.11	Call	530.99000	0.53099	621.99000	0.62199	530.990	6.24	0.25	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,666.26000	1.66626	1,499.32000	1.49932	1,666.260	6.44	0.53	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	663.60000	0.66360	602.97000	0.60297	663.600	6.85	0.27	0.00	0	821.00
R186	On 07/05/2020	Bond Future		8.62588	113.37678		8.56001	113.72334		6.35	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	278.57000	0.27857	329.91000	0.32991	278.570	5.66	0.12	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	4,486.72000	4.48672	4,232.35000	4.23235	4,486.720	5.89	0.78	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,244.26000	1.24426	1,385.11000	1.38511	1,244.260	6.19	0.37	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	2,421.26000	2.42126	2,253.40000	2.25340	2,421.260	6.35	0.54	0.00	0	23,208.00

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
R186	On 07/05/2020	Bond Future	8.93	Put	1,486.95000		1.48695	1,400.59000	1.40059		1,486.950	6.77	0.38	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.68379		110.17597	8.61439	110.52894			6.26	0.00	0.00	0	0.00
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 07/11/2019	Bond Future			307.53376		307.53376	307.37551	307.37551				0.00	50,435,536.64	164	1,550.00
R197	On 06/02/2020	Bond Future			305.49854		305.49854	305.34121	305.34121				0.00	47,963,270.78	157	2,540.00
R197	On 07/05/2020	Bond Future			311.12121		311.12121	310.96064	310.96064				0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			309.17359		309.17359	309.00994	309.00994				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 07/11/2019	Bond Future			231.61097		231.61097	232.37126	232.37126				0.00	1,358,166,728.08	5,864	7,599.00
R202	On 06/02/2020	Bond Future			231.77805		231.77805	232.55448	232.55448				0.00	1,359,146,485.20	5,864	8,486.00
R202	On 07/05/2020	Bond Future			236.04401		236.04401	236.83433	236.83433				0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			236.33957		236.33957	237.14481	237.14481				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 07/11/2019	Bond Future			7.52790		102.18382	7.50817	102.24080			2.33	0.00	221,738,889.40	2,170	11,349.00
R2023	On 06/02/2020	Bond Future			7.55507		104.02673	7.53340	104.08497			2.68	0.00	225,738,004.10	2,170	39,862.00
R2023	On 07/05/2020	Bond Future			7.56817		101.98393	7.54441	102.04312			2.70	0.00	0.00	0	16,047.00
R2023	On 06/08/2020	Bond Future			7.56290		103.87638	7.53660	103.93664			2.48	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 07/11/2019	Bond Future			9.20556		94.36401	9.14114	94.76385			9.20	0.00	0.00	0	25,037.00
R2030	On 07/11/2019	Bond Future	8.60	Call	0.10000		0.00010	0.88000	0.00088		0.100	8.50	0.00	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,645.77000		1.64577	1,316.70000	1.31670		1,645.770	8.87	0.91	0.00	0	5,070.00
R2030	On 07/11/2019	Bond Future	9.05	Put	1,106.28000		1.10628	844.66000	0.84466		1,106.280	8.99	0.79	0.00	0	5,403.00
R2030	On 07/11/2019	Bond Future	9.10	Call	215.61000		0.21561	394.28000	0.39428		215.610	9.04	0.29	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	494.41000		0.49441	354.65000	0.35465		494.410	9.15	0.51	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.30	Put	245.11000		0.24511	172.30000	0.17230		245.110	9.26	0.31	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	163.64000		0.16364	115.30000	0.11530		163.640	9.32	0.23	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	1.69000		0.00169	1.57000	0.00157		1.690	9.92	0.00	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	0.48000		0.00048	0.49000	0.00049		0.480	10.08	0.00	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			9.27501		92.05719	9.20805	92.46444			9.42	0.00	828,514.71	9	76,698.00
R2030	On 06/02/2020	Bond Future	8.40	Call	184.35000		0.18435	235.38000	0.23538		184.350	8.53	0.10	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,049.43000		1.04943	1,217.56000	1.21756		1,049.430	9.20	0.36	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,870.85000		1.87085	1,693.67000	1.69367		1,870.850	9.42	0.50	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.34857		93.72918	9.27900	94.14372			9.30	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.42083		91.45946	9.34844	91.88169			9.29	0.00	0.00	0	0.00
R2030	On 31/01/2030	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
R2032	On 07/11/2019	Bond Future			9.53593		91.72192		9.48663	92.05378		10.72	0.00	0.00	0	20,069.00
R2032	On 06/02/2020	Bond Future			9.61065		93.37619		9.55956	93.71421		10.49	0.00	0.00	0	55,897.00
R2032	On 07/05/2020	Bond Future			9.68729		90.91267		9.63436	91.25674		10.74	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.76185		92.59963		9.70698	92.95012		10.37	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.77132		94.72272		9.73712	94.97798		11.70	0.00	0.00	0	10,307.00
R2035	On 07/11/2019	Bond Future	8.92	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.43	0.00	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	73.94000		0.07394		133.74000	0.13374	73.940	11.35	0.10	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	14.98000		0.01498		17.74000	0.01774	14.980	12.55	0.02	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.85156		96.43104		9.81614	96.69114		11.43	0.00	385,434,866.88	3,997	109,207.00
R2035	On 07/05/2020	Bond Future			9.92681		93.67944		9.89022	93.94410		11.70	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	790.77000		0.79077		890.97000	0.89097	790.770	10.40	0.21	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,489.44000		2.48944		2,629.26000	2.62926	2,489.440	11.42	0.45	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,251.84000		1.25184		1,242.57000	1.24257	1,251.840	12.86	0.24	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.99976		95.41774		9.96191	95.68737		11.34	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	945.41000		0.94541		1,162.82000	1.16282	945.410	11.58	0.19	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	1,320.60000		1.32060		1,803.44000	1.80344	1,320.600	11.58	0.24	0.00	0	24,761.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.90598		90.86981		9.86673	91.16358		12.38	0.00	824,734,395.56	9,076	31,981.00
R2037	On 06/02/2020	Bond Future			9.98168		88.24941		9.94111	88.54867		12.69	0.00	1,426,463,463.24	16,164	63,949.00
R2037	On 07/05/2020	Bond Future			10.06025		89.85219		10.01835	90.15685		12.41	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.13809		87.25998		10.09478	87.57027		12.62	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 07/11/2019	Bond Future			10.03103		93.65883		9.99680	93.93278		12.84	0.00	508,567,446.90	5,430	7,805.00
R2040	On 07/11/2019	Bond Future	9.30	Call	0.01000		0.00001		0.11000	0.00011	0.010	11.52	0.00	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	102.85000		0.10285		181.01000	0.18101	102.850	12.50	0.13	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.10747		90.83818		10.07210	91.11727		13.18	0.00	493,251,317.40	5,430	43,217.00
R2040	On 07/05/2020	Bond Future			10.18657		92.48798		10.15006	92.77207		12.91	0.00	0.00	0	0.00
R2040	On 06/08/2020	Bond Future			10.26503		89.69412		10.22731	89.98344		13.16	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future			10.09588		90.34267		10.06664	90.57946		13.53	0.00	61,794,386.28	684	8,730.00
R2044	On 07/11/2019	Bond Future	9.19	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.05	0.00	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	24.96000		0.02496		53.51000	0.05351	24.960	13.07	0.04	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	23.24000		0.02324		29.23000	0.02923	23.240	14.68	0.03	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.17041		87.58754		10.14022	87.82873		13.90	0.00	64,289,254.36	734	34,952.00
R2044	On 06/02/2020	Bond Future	9.09	Call	110.74000		0.11074		127.04000	0.12704	110.740	11.76	0.05	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,014.45000		1.01445		1,160.66000	1.16066	1,014.450	12.88	0.29	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	939.47000		0.93947		955.83000	0.95583	939.470	14.96	0.23	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.24735		89.17827		10.21620	89.42383		13.62	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	603.40000	0.60340		701.40000	0.70140	603.400	11.89	0.16	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	720.27000	0.72027		828.20000	0.82820	720.270	12.03	0.18	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	2,223.58000	2.22358		2,375.72000	2.37572	2,223.580	13.14	0.39	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	2,466.45000	2.46645		2,619.69000	2.61969	2,466.450	13.26	0.42	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,529.81000	1.52981		1,545.13000	1.54513	1,529.810	15.01	0.25	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,425.59000	1.42559		1,410.79000	1.41079	1,425.590	15.16	0.24	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.32361	86.44822		10.29145	86.69831		13.89	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	644.83000	0.64483		861.44000	0.86144	644.830	12.40	0.14	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,927.75000	1.92775		2,324.50000	2.32450	1,927.750	13.10	0.32	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,510.11000	2.51011		2,716.64000	2.71664	2,510.110	14.96	0.32	0.00	0	140.00	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 07/11/2019	Bond Future			10.08598	89.31078		10.05675	89.55377		13.96	0.00	0.00	0	73,546.00	
R2048	On 06/02/2020	Bond Future			10.16204	90.92152		10.13184	91.16912		13.66	0.00	818,293.68	9	88,662.00	
R2048	On 07/05/2020	Bond Future			10.23330	88.13324		10.20218	88.38520		14.06	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.30246	89.76862		10.27036	90.02529		13.66	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	960.78000	0.96078		1,225.27000	1.22527	960.780	13.85	0.17	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	1,369.40000	1.36940		1,770.61000	1.77061	1,369.400	13.85	0.23	0.00	0	20,640.00	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R207	On 07/11/2019	Bond Future			6.87705	102.39034		6.87373	102.39092		0.06	0.00	0.00	0	3,123.00	
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 07/11/2019	Bond Future			6.62741	100.94262		6.62633	100.94403		0.66	0.00	0.00	0	2,194.00	
R208	On 06/02/2020	Bond Future			6.46912	102.76315		6.46759	102.76480		0.61	0.00	0.00	0	11,359.00	
R208	On 07/05/2020	Bond Future			6.20677	101.22649		6.20493	101.22806		0.57	0.00	0.00	0	0.00	
R208	On 06/08/2020	Bond Future			5.67748	103.10488		5.67493	103.10647		0.42	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 07/11/2019	Bond Future			9.77543	72.20825		9.73611	72.45864		13.16	0.00	0.00	0	74,104.00	
R209	On 07/11/2019	Bond Future	8.92	Call	0.00000	0.00000		0.01000	0.00001	0.000	12.01	0.00	0.00	0	8,000.00	
R209	On 07/11/2019	Bond Future	9.33	Call	4.74000	0.00474		14.88000	0.01488	4.740	12.45	0.01	0.00	0	8,000.00	
R209	On 07/11/2019	Bond Future	9.50	Call	50.06000	0.05006		99.38000	0.09938	50.060	12.79	0.09	0.00	0	5,000.00	
R209	On 06/02/2020	Bond Future			9.84394	73.51052		9.80338	73.76564		13.00	0.00	14,261,040.88	194	100,381.00	
R209	On 06/02/2020	Bond Future	9.40	Call	830.36000	0.83036		939.18000	0.93918	830.360	12.49	0.29	0.00	0	7,500.00	
R209	On 07/05/2020	Bond Future			9.91364	71.69458		9.87184	71.95425		13.41	0.00	0.00	0	0.00	
R209	On 06/08/2020	Bond Future			9.98120	73.02498		9.93811	73.28945		12.97	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	

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/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 07/11/2019	Bond Future	187.19926		187.19926		187.96680	187.96680			0.00	0.00	0	1,055.00
R210	On 06/02/2020	Bond Future	190.62198		190.62198		191.40397	191.40397			0.00	0.00	0	1,772.00
R210	On 07/05/2020	Bond Future	191.48031		191.48031		192.27666	192.27666			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future	195.07782		195.07782		195.88889	195.88889			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 07/11/2019	Bond Future	161.49392		161.49392		161.53244	161.53244			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future	162.20062		162.20062		162.24035	162.24035			0.00	0.00	0	6,495.00
R212	On 07/05/2020	Bond Future	165.18584		165.18584		165.22610	165.22610			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future	165.99575		165.99575		166.03676	166.03676			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 07/11/2019	Bond Future	9.41100		84.83725		9.34666	85.23014		10.28	0.00	0.00	0	10,195.00
R213	On 06/02/2020	Bond Future	9.48668		86.36730		9.41995	86.76748		10.13	0.00	1,900,080.60	22	19,980.00
R213	On 07/05/2020	Bond Future	9.55746		84.38427		9.48835	84.79166		10.46	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future	9.62552		85.95014		9.55389	86.36504		10.04	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 07/11/2019	Bond Future	10.01082		70.60062		9.97656	70.82616		14.31	0.00	6,636,458.28	94	4,316.00
R214	On 06/02/2020	Bond Future	10.08472		71.87390		10.04938	72.10366		14.09	0.00	52,036,703.60	724	17,220.00
R214	On 07/05/2020	Bond Future	10.15390		69.88132		10.11752	70.11517		14.53	0.00	0.00	0	0.00
R214	On 06/08/2020	Bond Future	10.22085		71.17807		10.18338	71.41622		14.09	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
<b>Total for Derivatives :</b>												<b>11,423,831,212.07</b>	<b>83,578</b>	<b>1 471 953.00</b>
<b>Grand Total:</b>												<b>11,423,831,212.07</b>	<b>83,578</b>	<b>1 471 953.00</b>