



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: 07/11/2019

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
Derivatives													
5Y STND	On 21/12/2021	Interest Rate Swap	95.38000	95.38000		95.41000	95.41000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	666.72800	666.72800		665.61700	665.61700			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	678.16200	678.16200		677.60300	677.60300			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	690.45800	690.45800		689.88800	689.88800			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	703.28700	703.28700		702.70700	702.70700			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	771.35300	771.35300		769.15500	769.15500			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	783.87300	783.87300		783.00600	783.00600			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	798.08600	798.08600		797.20200	797.20200			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	812.91500	812.91500		812.01500	812.01500			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	690.16300	690.16300		688.45300	688.45300			0.00	1,214,686,880.00	176	0.00
ALBI	On 06/02/2020	Index Future	701.19800	701.19800		700.85100	700.85100			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	713.91200	713.91200		713.55800	713.55800			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	727.17700	727.17700		726.81600	726.81600			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	10.84000		77.50972		10.87631	77.29801			0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	10.98841		78.72718		10.99492	78.68998			0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.10720		76.36105		11.11397	76.32305			0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.22431		77.77995		11.23133	77.74126			0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.36453		75.35381		11.37000	11.37000			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	11.18500		78.48768		11.21125	78.31348			0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.32834		79.69830		11.32443	79.72375			0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.44651		76.87887		11.44247	76.90469			0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.56163		78.30736		11.55744	78.33369			0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.69668		75.41868		11.70000	11.70000			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	682.65400		682.65400		680.95200	680.95200			0.00	1,481,359,180.00	217	0.00
GOVI	On 06/02/2020	GOVI	693.53100		693.53100		693.21400	693.21400			0.00	0.00	0	1,223.00
GOVI	On 07/05/2020	GOVI	706.10500		706.10500		705.78300	705.78300			0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	719.22500		719.22500		718.89700	718.89700			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	136.77474		136.77474		136.77688	136.77688			0.00	99,982,334.94	731	0.00
I2025	On 06/02/2020	Bond Future	137.69596		137.69596		137.79990	137.79990			0.00	0.00	0	1,933.00
I2025	On 07/05/2020	Bond Future	140.22561		140.22561		140.33123	140.33123			0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	141.35833		141.35833		141.46595	141.46595			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	143.87505		143.87505		143.98000	143.98000			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	101.06158		101.06158		101.06260	101.06260			0.00	131,481,115.58	1,301	0.00
I2029	On 06/02/2020	Bond Future	102.73357		102.73357		102.90765	102.90765			0.00	0.00	0	3,860.00
I2029	On 07/05/2020	Bond Future	103.50846		103.50846		103.68562	103.68562			0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	105.45567		105.45567		105.63615	105.63615			0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	106.19123		106.19123		106.37000	106.37000			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
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		101.20653	101.20653	101.20710	101.20710			0.00	17,205,110.10	170	0.00
I2033	On 06/02/2020		Bond Future		103.05399	103.05399	103.05491	103.05491			0.00	0.00	0	6,260.00
I2033	On 07/05/2020		Bond Future		103.75188	103.75188	103.75257	103.75257			0.00	0.00	0	0.00
I2033	On 06/08/2020		Bond Future		105.70362	105.70362	105.70442	105.70442			0.00	0.00	0	0.00
I2033	On 05/11/2020		Bond Future		106.36517	106.36517	106.36000	106.36000			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		118.59999	118.59999	118.60083	118.60083			0.00	1,255,262,294.16	10,584	0.00
I2038	On 06/02/2020		Bond Future		118.59248	118.59248	119.10770	119.10770			0.00	0.00	0	10,691.00
I2038	On 07/05/2020		Bond Future		120.77103	120.77103	121.29573	121.29573			0.00	0.00	0	0.00
I2038	On 06/08/2020		Bond Future		121.34960	121.34960	121.88409	121.88409			0.00	0.00	0	0.00
I2038	On 05/11/2020		Bond Future		123.50961	123.50961	124.05000	124.05000			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		108.74283	108.74283	108.74323	108.74323			0.00	586,123,853.70	5,390	0.00
I2046	On 06/02/2020		Bond Future		109.93234	109.93234	110.72870	110.72870			0.00	0.00	0	11,575.00
I2046	On 07/05/2020		Bond Future		110.20386	110.20386	111.01462	111.01462			0.00	0.00	0	0.00
I2046	On 06/08/2020		Bond Future		112.27720	112.27720	113.10315	113.10315			0.00	0.00	0	0.00
I2046	On 05/11/2020		Bond Future		112.48088	112.48088	113.32000	113.32000			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		112.55232	112.55232	113.44289	113.44289			0.00	596,302,191.36	5,298	0.00
I2050	On 06/02/2020		Bond Future		112.09414	112.09414	113.67432	113.67432			0.00	0.00	0	11,559.00
I2050	On 07/05/2020		Bond Future		114.15341	114.15341	115.76259	115.76259			0.00	0.00	0	0.00
I2050	On 06/08/2020		Bond Future		114.42107	114.42107	116.06054	116.06054			0.00	0.00	0	0.00
I2050	On 05/11/2020		Bond Future		116.45777	116.45777	118.12000	118.12000			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		258.67500	258.67500	258.91700	258.91700			0.00	657,034,500.00	254	0.00
IGOV	On 06/02/2020		Index Future		262.85500	262.85500	263.64400	263.64400			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020		Index Future		267.68400	267.68400	268.48800	268.48800			0.00	0.00	0	47.00
IGOV	On 06/08/2020		Index Future		272.72000	272.72000	273.53900	273.53900			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		8.35500	115.43612	8.40567	115.14994		6.41	0.00	5,940,804,479.68	51,464	0.00
R186	On 06/02/2020		Bond Future		8.43887	112.03800	8.46055	111.91948		6.34	0.00	311,465,640.00	2,780	99,536.00
R186	On 06/02/2020	8.11	Call	658.89000	0.65889	621.20000	0.62120	658.890	6.14	0.31	0.00	0	821.00	
R186	On 06/02/2020	8.50	Put	1,252.16000	1.25216	1,305.80000	1.30580	1,252.160	6.34	0.46	0.00	0	821.00	
R186	On 06/02/2020	9.00	Put	440.21000	0.44021	462.79000	0.46279	440.210	6.75	0.20	0.00	0	821.00	
R186	On 07/05/2020		Bond Future		8.49454	114.06918	8.51737	113.94842		6.18	0.00	0.00	0	1,650.00
R186	On 07/05/2020	7.60	Call	321.36000	0.32136	332.36000	0.33236	321.360	5.48	0.14	0.00	0	6,000.00	

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
R186	On 07/05/2020	Bond Future	7.90	Put	3,886.49000		3.88649	4,016.93000	4.01693	3,886.490		5.71	0.75	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,426.33000		1.42633	1,425.73000	1.42573	1,426.330		6.02	0.42	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,971.08000		1.97108	2,081.22000	2.08122	1,971.080		6.18	0.49	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,150.13000		1.15013	1,239.07000	1.23907	1,150.130		6.58	0.32	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.54486		110.88404	8.56891	110.76105			6.13	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.62275		112.82994	8.65000	8.65000			5.98	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			306.10039		306.10039	306.10753	306.10753				0.00	474,455,604.50	1,550	0.00
R197	On 06/02/2020	Bond Future			304.03005		304.03005	304.03797	304.03797				0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future			309.61551		309.61551	309.62312	309.62312				0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			307.64722		307.64722	307.65503	307.65503				0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			313.12210		313.12210	313.13000	313.13000				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			230.34234		230.34234	230.34410	230.34410				0.00	1,750,371,441.66	7,599	0.00
R202	On 06/02/2020	Bond Future			230.47970		230.47970	230.48169	230.48169				0.00	460,959.40	2	8,488.00
R202	On 07/05/2020	Bond Future			234.71395		234.71395	234.71569	234.71569				0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			234.99014		234.99014	234.99211	234.99211				0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			239.17359		239.17359	239.17000	239.17000				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			7.37000		102.64094	7.41531	102.50950			2.69	0.00	1,164,872,028.06	11,349	0.00
R2023	On 06/02/2020	Bond Future			7.41082		104.41517	7.43296	104.35543			2.60	0.00	332,040,240.60	3,180	42,372.00
R2023	On 07/05/2020	Bond Future			7.41115		102.37594	7.43550	102.31502			2.66	0.00	0.00	0	15,434.00
R2023	On 06/08/2020	Bond Future			7.38792		104.27820	7.41489	104.21614			2.46	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.42491		102.18016	7.46000	7.46000			2.44	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			9.05500		95.30208	9.10076	95.01564			9.40	0.00	3,339,194,279.04	35,038	0.00
R2030	On 06/02/2020	Bond Future			9.15023		92.81802	9.16656	92.71798			9.31	0.00	321,150,349.20	3,460	77,575.00
R2030	On 06/02/2020	Bond Future	8.40	Call	229.44000		0.22944	218.08000	0.21808	229.440		8.41	0.12	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,263.88000		1.26388	1,225.65000	1.22565	1,263.880		9.08	0.42	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,428.20000		1.42820	1,474.10000	1.47410	1,428.200		9.31	0.43	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.21943		94.50064	9.23642	94.39866			9.26	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.28607		92.24754	9.30374	92.14370			9.28	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.36852		93.86560	9.39000	9.39000			9.22	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,259.43000		1.25943	0.00000	0.00000	1,259.430		8.20	0.28	418,235,032.18	16,000	16,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,477.19000		2.47719	0.00000	0.00000	2,477.190		8.93	0.43	642,079,133.90	16,000	16,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,784.24000		1.78424	0.00000	0.00000	1,784.240		10.89	0.27	407,813,140.80	16,000	16,000.00

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
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future		9.39500	92.67506		9.45082	92.29589		10.96	0.00	1,813,280,223.96	19,566	0.00
R2032	On 06/02/2020	Bond Future		9.49618	94.13597		9.52288	93.95797		10.38	0.00	41,325,690.83	439	64,002.00
R2032	On 07/05/2020	Bond Future		9.56915	91.68312		9.59684	91.50173		10.90	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future		9.63904	93.38669		9.66774	93.20192		10.54	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future		9.72829	90.86812		9.76000	9.76000		11.01	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		9.68000	95.40662		9.71089	95.17446		11.95	0.00	738,638,052.04	7,742	0.00
R2035	On 06/02/2020	Bond Future		9.78332	96.93312		9.78938	96.88837		11.32	0.00	78,225,027.84	807	112,323.00
R2035	On 07/05/2020	Bond Future		9.85672	94.18740		9.86300	94.14172		11.96	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,002.90000	1.00290	996.20000	0.99620	1,002.900	11.10	0.24	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	1,153.22000	1.15322	1,145.67000	1.14567	1,153.220	11.22	0.26	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,810.16000	2.81016	2,794.42000	2.79442	2,810.160	11.96	0.48	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,918.67000	2.91867	2,902.18000	2.90218	2,918.670	12.00	0.49	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.57	Put	1,487.47000	1.48747	1,503.16000	1.50316	1,487.470	13.24	0.26	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,230.45000	1.23045	1,244.20000	1.24420	1,230.450	13.58	0.22	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future		9.92694	95.93751		9.93344	95.89094		11.57	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,067.97000	1.06797	1,063.58000	1.06358	1,067.970	11.82	0.20	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	1,476.03000	1.47603	1,469.71000	1.46971	1,476.030	11.82	0.26	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future		10.01830	93.12182		10.03000	10.03000		12.17	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 07/11/2019	Bond Future		9.83000	91.43983		9.86084	91.20779		12.67	0.00	2,895,442,216.95	31,665	0.00
R2037	On 06/02/2020	Bond Future		9.92939	88.63541		9.93539	88.59099		12.59	0.00	0.00	0	66,617.00
R2037	On 07/05/2020	Bond Future		10.00665	90.24221		10.01287	90.19681		12.71	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future		10.08238	87.65941		10.08881	87.61317		12.93	0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future		10.16962	89.19644		10.18000	10.18000		12.96	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		9.97000	94.14818		9.99085	93.98053		13.14	0.00	678,337,636.90	7,205	0.00
R2040	On 06/02/2020	Bond Future		10.07062	91.12898		10.06631	91.16309		13.07	0.00	0.00	0	44,131.00
R2040	On 07/05/2020	Bond Future		10.14892	92.78096		10.14449	92.81553		13.22	0.00	0.00	0	0.00
R2040	On 06/08/2020	Bond Future		10.22584	89.99474		10.22125	90.03006		13.48	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future		10.31364	91.57261		10.31000	10.31000		13.53	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		10.02500	90.91851		10.04583	90.74863		13.85	0.00	647,885,302.26	7,126	0.00
R2044	On 06/02/2020	Bond Future		10.12857	87.92210		10.11908	87.99829		13.77	0.00	0.00	0	39,505.00
R2044	On 06/02/2020	Bond Future	9.09	Call	108.80000	0.10880	114.68000	0.11468	108.800	11.79	0.05	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,110.43000	1.11043	1,142.21000	1.14221	1,110.430	13.35	0.31	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	855.94000	0.85594	847.97000	0.84797	855.940	15.45	0.21	0.00	0	328.00

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			10.20456		89.51589		10.19478	89.59337		13.93	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	674.81000		0.67481		690.26000	0.69026	674.810	12.22	0.17	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	800.61000		0.80061		818.09000	0.81809	800.610	12.37	0.19	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	1,050.05000		1.05005		1,071.22000	1.07122	1,050.050	12.62	0.23	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	2,377.07000		2.37707		2,415.55000	2.41555	2,377.070	13.46	0.41	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	2,591.19000		2.59119		2,631.59000	2.63159	2,591.190	13.56	0.43	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	2,627.71000		2.62771		2,668.43000	2.66843	2,627.710	13.58	0.44	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	1,806.36000		1.80636		1,790.62000	1.79062	1,806.360	14.86	0.29	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,449.36000		1.44936		1,437.08000	1.43708	1,449.360	15.30	0.24	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,349.08000		1.34908		1,337.79000	1.33779	1,349.080	15.46	0.23	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.27914		86.79436		10.26904	86.87330		14.22	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	727.15000		0.72715		738.12000	0.73812	727.150	12.74	0.15	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	1,302.86000		1.30286		1,321.38000	1.32138	1,302.860	12.93	0.24	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	2,084.56000		2.08456		2,112.22000	2.11222	2,084.560	13.43	0.33	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	3,126.95000		3.12695		3,162.93000	3.16293	3,126.950	13.89	0.43	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,434.21000		2.43421		2,410.21000	2.41021	2,434.210	15.28	0.31	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	2,135.95000		2.13595		2,114.89000	2.11489	2,135.950	15.59	0.28	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.36389		88.31602		10.35000	10.35000		14.29	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	9.29	Call	1,630.77000		1.63077		0.00000	0.00000	1,630.770	13.15	0.25	25,329,819.90	1,136	568.00
R2044	On 05/11/2020	Bond Future	9.97	Call	3,595.53000		3.59553		0.00000	0.00000	3,595.530	13.99	0.43	21,641,354.09	568	568.00
R2044	On 05/11/2020	Bond Future	11.38	Put	2,454.34000		2.45434		0.00000	0.00000	2,454.340	15.78	0.27	26,894,011.96	1,136	568.00
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			10.00500		89.98689		10.03084	89.77016		14.28	0.00	6,526,569,157.92	72,528	0.00
R2048	On 06/02/2020	Bond Future			10.10974		91.35110		10.10542	91.38675		13.53	0.00	0.00	0	93,235.00
R2048	On 07/05/2020	Bond Future			10.17976		88.56752		10.17531	88.60379		14.38	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.24696		90.21324		10.24238	90.25012		13.96	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1,068.12000		1.06812		1,080.47000	1.08047	1,068.120	14.16	0.19	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	1,506.81000		1.50681		1,522.21000	1.52221	1,506.810	14.16	0.24	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.33153		87.36028		10.33000	10.33000		14.76	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 07/11/2019	Bond Future			6.85000		102.39513		6.89679	102.38683		0.06	0.00	278,002,777.95	2,715	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 07/11/2019	Bond Future			6.62500		100.94576		6.63392	100.93413		0.77	0.00	221,474,997.44	2,194	0.00
R208	On 06/02/2020	Bond Future			6.46895		102.76333		6.47971	102.75170		0.61	0.00	18,497,399.40	180	12,080.00
R208	On 07/05/2020	Bond Future			6.21063		101.22320		6.22464	101.21125		0.56	0.00	0.00	0	0.00
R208	On 06/08/2020	Bond Future			5.67883		103.10404		5.69842	103.09186		0.41	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			4.74806		101.51307		4.78000	4.78000		0.24	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 07/11/2019	Bond Future			9.69000		72.75389		9.72576	72.52476		13.48	0.00	5,153,012,520.92	70,828	0.00
R209	On 06/02/2020	Bond Future			9.78715		73.86810		9.79306	73.83077		12.88	0.00	85,391,523.60	1,156	103,347.00
R209	On 06/02/2020	Bond Future	9.40	Call	862.42000		0.86242		853.34000	0.85334	862.420	12.38	0.31	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.85550		72.05613		9.86161	72.01801		13.51	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.92097		73.39504		9.92727	73.35620		13.12	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.00197		71.53356		10.01000	10.01000		13.74	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 07/11/2019	Bond Future			187.18458		187.18458		187.18666	187.18666			0.00	197,479,731.90	1,055	0.00
R210	On 06/02/2020	Bond Future			190.17920		190.17920		190.60413	190.60413			0.00	0.00	0	1,772.00
R210	On 07/05/2020	Bond Future			191.02307		191.02307		191.45560	191.45560			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			194.61667		194.61667		195.05726	195.05726			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			195.36071		195.36071		195.81000	195.81000			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			161.44884		161.44884		161.45280	161.45280			0.00	1,192,138,234.56	7,384	0.00
R212	On 06/02/2020	Bond Future			162.02820		162.02820		162.15438	162.15438			0.00	0.00	0	6,495.00
R212	On 07/05/2020	Bond Future			165.00477		165.00477		165.13307	165.13307			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.81536		165.81536		165.94608	165.94608			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.76686		168.76686		168.90000	168.90000			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			9.26000		85.76324		9.31082	85.45007		10.51	0.00	610,205,452.60	7,115	0.00
R213	On 06/02/2020	Bond Future			9.36167		87.11908		9.38322	86.98884		10.01	0.00	60,983,356.00	700	24,070.00
R213	On 07/05/2020	Bond Future			9.42847		85.14678		9.45081	85.01406		10.40	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.49146		86.72889		9.51461	86.59373		10.03	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.57794		84.70267		9.60000	9.60000		10.40	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			9.93500		71.10132		9.96082	70.93017		14.66	0.00	272,033,650.32	3,826	0.00
R214	On 06/02/2020	Bond Future			10.03781		72.17914		10.03347	72.20749		13.97	0.00	50,525,398.00	700	17,710.00
R214	On 06/02/2020	Bond Future	9.52	Call	661.70000		0.66170		673.39000	0.67339	661.700	13.12	0.24	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	On 06/02/2020	Bond Future	9.87	Call	1,489.01000	1.48901	1,507.51000	1.50751	1,489.010	13.77	0.43	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	1,091.09000	1.09109	1,090.06000	1.09006	1,091.090	14.74	0.31	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.10597	70.18967	10.10151	70.21848		14.75	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	866.63000	0.86663	888.43000	0.88843	866.630	13.57	0.23	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	2,318.81000	2.31881	2,351.51000	2.35151	2,318.810	14.62	0.45	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,670.32000	1.67032	1,678.55000	1.67855	1,670.320	16.02	0.31	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.17120	71.49392	10.16662	71.52317		14.34	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.25378	69.45336	10.25000	10.25000		15.10	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 :												42,775,693,326.20	436,314	1 096 096.00
Grand Total:												42,775,693,326.20	436,314	1 096 096.00