



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: 08/11/2019

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	95.48000	95.48000		95.38000	95.38000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	676.48800	676.48800		678.16200	678.16200			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	688.79500	688.79500		690.45800	690.45800			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	701.21800	701.21800		703.28700	703.28700			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	780.31600	780.31600		783.87300	783.87300			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	794.51100	794.51100		798.08600	798.08600			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	808.84100	808.84100		812.91500	812.91500			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	697.73900	697.73900		701.19800	701.19800			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	710.43200	710.43200		713.91200	713.91200			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	723.24500	723.24500		727.17700	727.17700			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 07/11/2019	Bond Future	10.84000		77.50972		10.84000	77.50972			0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.05607		78.34179		10.98841	78.72718			0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.17641		75.97390		11.10720	76.36105			0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.30376		77.34366		11.22431	77.77995			0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.43242		74.98819		11.36453	75.35381			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		11.18500	78.48768			0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.40043		79.23163		11.32834	79.69830			0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.52049		76.40866		11.44651	76.87887			0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.64512		77.78603		11.56163	78.30736			0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.77032		74.96773		11.69668	75.41868			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	689.99000		689.99000		693.53100	693.53100			0.00	0.00	0	1,256.00
GOVI	On 07/05/2020	GOVI	702.54200		702.54200		706.10500	706.10500			0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	715.21300		715.21300		719.22500	719.22500			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	136.77474		136.77474		136.77474	136.77474			0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	137.45644		137.45644		137.69596	137.69596			0.00	0.00	0	1,933.00
I2025	On 07/05/2020	Bond Future	139.99032		139.99032		140.22561	140.22561			0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	141.04234		141.04234		141.35833	141.35833			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	143.69491		143.69491		143.87505	143.87505			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		101.06158	101.06158			0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	102.68179		102.68179		102.73357	102.73357			0.00	0.00	0	3,860.00
I2029	On 07/05/2020	Bond Future	103.46204		103.46204		103.50846	103.50846			0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	105.35195		105.35195		105.45567	105.45567			0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	106.19050		106.19050		106.19123	106.19123			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	101.20653		101.20653		101.20653	101.20653			0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	103.00247		103.00247		103.05399	103.05399			0.00	0.00	0	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		103.70574	103.70574		103.75188	103.75188			0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future		105.60013	105.60013		105.70362	105.70362			0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future		106.36483	106.36483		106.36517	106.36517			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		118.59999	118.59999			0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future		119.04628	119.04628		118.59248	118.59248			0.00	595,231.40	5	10,686.00
I2038	On 07/05/2020	Bond Future		121.24076	121.24076		120.77103	120.77103			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		121.76215	121.76215		121.34960	121.34960			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future		124.05205	124.05205		123.50961	123.50961			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		108.74283	108.74283			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future		110.17499	110.17499		109.93234	109.93234			0.00	0.00	0	11,575.00
I2046	On 07/05/2020	Bond Future		110.45783	110.45783		110.20386	110.20386			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		112.47536	112.47536		112.27720	112.27720			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future		112.79491	112.79491		112.48088	112.48088			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		112.55232	112.55232			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future		112.26149	112.26149		112.09414	112.09414			0.00	8,307,350.26	74	11,627.00
I2050	On 07/05/2020	Bond Future		114.33087	114.33087		114.15341	114.15341			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		114.53975	114.53975		114.42107	114.42107			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future		116.69391	116.69391		116.45777	116.45777			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		262.81100	262.81100		262.85500	262.85500			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future		267.65500	267.65500		267.68400	267.68400			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future		272.54500	272.54500		272.72000	272.72000			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		8.35500	115.43612		6.41	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future		8.52204	111.58422		8.43887	112.03800		6.34	0.00	134,570,569.32	1,206	100,482.00
R186	On 06/02/2020	Bond Future	8.11	Call	524.55000	0.52455	658.89000	0.65889	524.550	6.14	0.26	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,462.97000	1.46297	1,252.16000	1.25216	1,462.970	6.34	0.51	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	534.46000	0.53446	440.21000	0.44021	534.460	6.75	0.24	0.00	0	821.00
R186	On 07/05/2020	Bond Future		8.58066	113.61454		8.49454	114.06918		6.18	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	258.42000	0.25842	321.36000	0.32136	258.420	5.48	0.12	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	4,229.64000	4.22964	3,886.49000	3.88649	4,229.640	5.71	0.78	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,240.60000	1.24060	1,426.33000	1.42633	1,240.600	6.02	0.38	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	2,196.24000	2.19624	1,971.08000	1.97108	2,196.240	6.18	0.53	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,299.12000	1.29912	1,150.13000	1.15013	1,299.120	6.58	0.36	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future		8.64760	110.35985		8.54486	110.88404		6.13	0.00	0.00	0	0.00

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R186	On 05/11/2020	Bond Future		8.70792	112.41082		8.62275	112.82994		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		306.10039	306.10039			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future		303.87154	303.87154		304.03005	304.03005			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future		309.47297	309.47297		309.61551	309.61551			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future		307.33526	307.33526		307.64722	307.64722			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future		313.11524	313.11524		313.12210	313.12210			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		230.34234	230.34234			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future		229.85514	229.85514		230.47970	230.47970			0.00	11,262,901.86	49	8,488.00
R202	On 07/05/2020	Bond Future		234.09214	234.09214		234.71395	234.71395			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future		234.23023	234.23023		234.99014	234.99014			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future		238.63539	238.63539		239.17359	239.17359			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		7.37000	102.64094		2.69	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future		7.49521	104.18770		7.41082	104.41517		2.60	0.00	0.00	0	42,372.00
R2023	On 07/05/2020	Bond Future		7.50103	102.15132		7.41115	102.37594		2.66	0.00	0.00	0	15,434.00
R2023	On 06/08/2020	Bond Future		7.51190	103.99328		7.38792	104.27820		2.46	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future		7.51358	101.99475		7.42491	102.18016		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		9.05500	95.30208		9.40	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future		9.23512	92.29951		9.15023	92.81802		9.31	0.00	146,017,824.82	1,582	78,122.00
R2030	On 06/02/2020	Bond Future	8.40	Call	169.45000	0.16945	229.44000	0.22944	169.450	8.41	0.10	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,048.69000	1.04869	1,263.88000	1.26388	1,048.690	9.08	0.37	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,656.45000	1.65645	1,428.20000	1.42820	1,656.450	9.31	0.48	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	1,267.82000	1.26782	0.00000	0.00000	1,267.820	9.46	0.40	184,325,929.56	5,000	5,000.00
R2030	On 07/05/2020	Bond Future		9.30655	93.97927		9.21943	94.50064		9.26	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future		9.38551	91.66515		9.28607	92.24754		9.28	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future		9.45521	93.36866		9.36852	93.86560		9.22	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,123.79000	1.12379	1,259.43000	1.25943	1,123.790	8.20	0.26	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,267.29000	2.26729	2,477.19000	2.47719	2,267.290	8.93	0.40	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,917.69000	1.91769	1,784.24000	1.78424	1,917.690	10.89	0.29	0.00	0	16,000.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future		9.39500	92.67506		9.39500	92.67506		10.96	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future		9.57480	93.61320		9.49618	94.13597		10.38	0.00	133,398,810.00	1,425	65,427.00

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R2032	On 07/05/2020	Bond Future			9.64969		91.15690		9.56915	91.68312		10.90	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.73038		92.80042		9.63904	93.38669		10.54	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.80809		90.36547		9.72829	90.86812		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		9.68000	95.40662		11.95	0.00	0.00	0	0.00
R2035	On 06/02/2020	Bond Future			9.85097		96.43536		9.78332	96.93312		11.32	0.00	135,009,504.00	1,400	113,373.00
R2035	On 07/05/2020	Bond Future			9.92573		93.68724		9.85672	94.18740		11.96	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	882.23000		0.88223		1,002.90000	1.00290	882.230	11.10	0.22	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	1,019.87000		1.01987		1,153.22000	1.15322	1,019.870	11.22	0.24	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,568.81000		2.56881		2,810.16000	2.81016	2,568.810	11.96	0.45	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,671.70000		2.67170		2,918.67000	2.91867	2,671.700	12.00	0.46	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.57	Put	1,616.50000		1.61650		1,487.47000	1.48747	1,616.500	13.24	0.28	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,339.46000		1.33946		1,230.45000	1.23045	1,339.460	13.58	0.24	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			10.00557		95.37646		9.92694	95.93751		11.57	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	953.39000		0.95339		1,067.97000	1.06797	953.390	11.82	0.19	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	1,328.85000		1.32885		1,476.03000	1.47603	1,328.850	11.82	0.24	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			10.08594		92.64711		10.01830	93.12182		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		9.83000	91.43983		12.67	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			10.00183		88.10134		9.92939	88.63541		12.59	0.00	36,562,056.10	415	67,032.00
R2037	On 07/05/2020	Bond Future			10.08060		89.70480		10.00665	90.24221		12.71	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.16571		87.06297		10.08238	87.65941		12.93	0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			10.24270		88.68103		10.16962	89.19644		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		9.97000	94.14818		13.14	0.00	0.00	0	0.00
R2040	On 06/02/2020	Bond Future			10.14280		90.56077		10.07062	91.12898		13.07	0.00	52,978,050.45	585	44,716.00
R2040	On 07/05/2020	Bond Future			10.22261		92.20895		10.14892	92.78096		13.22	0.00	0.00	0	0.00
R2040	On 06/08/2020	Bond Future			10.30861		89.36170		10.22584	89.99474		13.48	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			10.38661		91.02247		10.31364	91.57261		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		10.02500	90.91851		13.85	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future			10.19529		87.38960		10.12857	87.92210		13.77	0.00	0.00	0	39,505.00
R2044	On 06/02/2020	Bond Future	9.09	Call	81.77000		0.08177		108.80000	0.10880	81.770	11.79	0.04	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	944.76000		0.94476		1,110.43000	1.11043	944.760	13.35	0.27	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	964.48000		0.96448		855.94000	0.85594	964.480	15.45	0.24	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.27259		88.98014		10.20456	89.51589		13.93	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	583.38000		0.58338		674.81000	0.67481	583.380	12.22	0.15	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	696.67000		0.69667		800.61000	0.80061	696.670	12.37	0.17	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	923.26000		0.92326		1,050.05000	1.05005	923.260	12.62	0.21	0.00	0	129.00

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	9.91	Call	2,155.36000	2.15536	2,377.07000	2.37707	2,155.360	13.46	0.38	0.00	0	556.00		
R2044	On 07/05/2020	Bond Future	9.97	Call	2,357.02000	2.35702	2,591.19000	2.59119	2,357.020	13.56	0.41	0.00	0	129.00		
R2044	On 07/05/2020	Bond Future	9.98	Call	2,391.48000	2.39148	2,627.71000	2.62771	2,391.480	13.58	0.41	0.00	0	100.00		
R2044	On 07/05/2020	Bond Future	10.81	Put	1,958.02000	1.95802	1,806.36000	1.80636	1,958.020	14.86	0.31	0.00	0	129.00		
R2044	On 07/05/2020	Bond Future	11.02	Put	1,574.42000	1.57442	1,449.36000	1.44936	1,574.420	15.30	0.26	0.00	0	556.00		
R2044	On 07/05/2020	Bond Future	11.09	Put	1,466.31000	1.46631	1,349.08000	1.34908	1,466.310	15.46	0.24	0.00	0	100.00		
R2044	On 06/08/2020	Bond Future			10.35569	86.19995	10.27914	86.79436		14.22	0.00	0.00	0	0.00		
R2044	On 06/08/2020	Bond Future	9.01	Call	636.47000	0.63647	727.15000	0.72715	636.470	12.74	0.14	0.00	0	140.00		
R2044	On 06/08/2020	Bond Future	9.36	Call	1,160.26000	1.16026	1,302.86000	1.30286	1,160.260	12.93	0.22	0.00	0	602.00		
R2044	On 06/08/2020	Bond Future	9.66	Call	1,886.30000	1.88630	2,084.56000	2.08456	1,886.300	13.43	0.31	0.00	0	140.00		
R2044	On 06/08/2020	Bond Future	9.98	Call	2,868.21000	2.86821	3,126.95000	3.12695	2,868.210	13.89	0.41	0.00	0	602.00		
R2044	On 06/08/2020	Bond Future	10.93	Put	2,615.41000	2.61541	2,434.21000	2.43421	2,615.410	15.28	0.33	0.00	0	140.00		
R2044	On 06/08/2020	Bond Future	11.09	Put	2,297.67000	2.29767	2,135.95000	2.13595	2,297.670	15.59	0.29	0.00	0	602.00		
R2044	On 05/11/2020	Bond Future			10.43101	87.80189	10.36389	88.31602		14.29	0.00	0.00	0	0.00		
R2044	On 05/11/2020	Bond Future	9.29	Call	1,500.44000	1.50044	1,630.77000	1.63077	1,500.440	13.15	0.24	0.00	0	568.00		
R2044	On 05/11/2020	Bond Future	9.97	Call	3,372.64000	3.37264	3,595.53000	3.59553	3,372.640	13.99	0.41	0.00	0	568.00		
R2044	On 05/11/2020	Bond Future	11.38	Put	2,588.12000	2.58812	2,454.34000	2.45434	2,588.120	15.78	0.28	0.00	0	568.00		
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00		
R2048	On 07/11/2019	Bond Future			10.00500	89.98689	10.00500	89.98689		14.28	0.00	0.00	0	0.00		
R2048	On 06/02/2020	Bond Future			10.18145	90.76303	10.10974	91.35110		13.53	0.00	15,066,662.98	166	93,401.00		
R2048	On 07/05/2020	Bond Future			10.25292	87.97504	10.17976	88.56752		14.38	0.00	0.00	0	0.00		
R2048	On 06/08/2020	Bond Future			10.32851	89.56131	10.24696	90.21324		13.96	0.00	0.00	0	0.00		
R2048	On 06/08/2020	Bond Future	9.00	Call	946.39000	0.94639	1,068.12000	1.06812	946.390	14.16	0.17	0.00	0	3,000.00		
R2048	On 06/08/2020	Bond Future	9.25	Call	1,347.41000	1.34741	1,506.81000	1.50681	1,347.410	14.16	0.23	0.00	0	20,640.00		
R2048	On 05/11/2020	Bond Future			10.40421	86.78729	10.33153	87.36028		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	0.00	0	0.00		
R207	On 07/11/2019	Bond Future			6.85000	102.39513	6.85000	102.39513		0.06	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	0.00	0	0.00		
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00		
R208	On 07/11/2019	Bond Future			6.62500	100.94576	6.62500	100.94576		0.77	0.00	0.00	0	0.00		
R208	On 06/02/2020	Bond Future			6.51735	102.71105	6.46895	102.76333		0.61	0.00	0.00	0	12,080.00		
R208	On 07/05/2020	Bond Future			6.26538	101.17651	6.21063	101.22320		0.56	0.00	0.00	0	0.00		
R208	On 06/08/2020	Bond Future			5.84493	103.00083	5.67883	103.10404		0.41	0.00	0.00	0	0.00		
R208	On 05/11/2020	Bond Future			4.75144	101.51176	4.74806	101.51307		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	0.00	0	0.00		
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00		
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0.00	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	On 07/11/2019	Bond Future			9.69000		72.75389		9.69000	72.75389		13.48	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.85398		73.44757		9.78715	73.86810		12.88	0.00	2,350,322.24	32	103,379.00
R209	On 06/02/2020	Bond Future	9.40	Call	732.38000		0.73238		862.42000	0.86242	732.380	12.38	0.27	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.92363		71.63272		9.85550	72.05613		13.51	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.99768		72.92421		9.92097	73.39504		13.12	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.06888		71.12830		10.00197	71.53356		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		187.18458	187.18458			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future			190.08326		190.08326		190.17920	190.17920			0.00	0.00	0	1,772.00
R210	On 07/05/2020	Bond Future			190.93712		190.93712		191.02307	191.02307			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			194.42470		194.42470		194.61667	194.61667			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			195.35917		195.35917		195.36071	195.36071			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		161.44884	161.44884			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future			161.90851		161.90851		162.02820	162.02820			0.00	0.00	0	6,495.00
R212	On 07/05/2020	Bond Future			164.89323		164.89323		165.00477	165.00477			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.61188		165.61188		165.81536	165.81536			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.72652		168.72652		168.76686	168.76686			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		9.26000	85.76324		10.51	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future			9.43531		86.67514		9.36167	87.11908		10.01	0.00	0.00	0	24,070.00
R213	On 07/05/2020	Bond Future			9.50375		84.70065		9.42847	85.14678		10.40	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.57751		86.22793		9.49146	86.72889		10.03	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.65199		84.27965		9.57794	84.70267		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		9.93500	71.10132		14.66	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future			10.10944		71.71391		10.03781	72.17914		13.97	0.00	0.00	0	17,710.00
R214	On 06/02/2020	Bond Future	9.52	Call	547.65000		0.54765		661.70000	0.66170	547.650	13.12	0.21	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	1,289.08000		1.28908		1,489.01000	1.48901	1,289.080	13.77	0.39	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	1,231.06000		1.23106		1,091.09000	1.09109	1,231.060	14.74	0.34	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.17896		69.72096		10.10597	70.18967		14.75	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	757.66000		0.75766		866.63000	0.86663	757.660	13.57	0.21	0.00	0	1,250.00

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 07/05/2020	Bond Future	9.91	Call	2,105.82000	2.10582	2,318.81000	2.31881	2,105.820	14.62	0.42	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,812.00000	1.81200	1,670.32000	1.67032	1,812.000	16.02	0.33	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.25248	70.97804	10.17120	71.49392		14.34	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.32611	69.00002	10.25378	69.45336		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 :												860,445,212.99	11,939	1 106 358.00
Grand Total:												860,445,212.99	11,939	1 106 358.00