



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: 21/11/2019

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
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	95.29000	95.29000		95.25000	95.25000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	679.72800	679.72800		680.36100	680.36100			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	692.09700	692.09700		692.74100	692.74100			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	704.86400	704.86400		705.52000	705.52000			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	785.82200	785.82200		785.94400	785.94400			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	800.12200	800.12200		800.24500	800.24500			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	814.88200	814.88200		815.00700	815.00700			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	701.30500	701.30500		701.49500	701.49500			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	714.06700	714.06700		714.26000	714.26000			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	727.23900	727.23900		727.43600	727.43600			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	10.98534	78.74474		10.98666	78.73719				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.10310	76.38407		11.10448	76.37632				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.22343	77.78481		11.22487	77.77687				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.34539	75.45735		11.34689	75.44923				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	11.34150	79.61275		11.33762	79.63796				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.45934	76.79697		11.45533	76.82256				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.57805	78.20435		11.57390	78.23037				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.69729	75.41493		11.69299	75.44140				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	693.63100	693.63100		693.81100	693.81100				0.00	679,758,380.00	98	1,236.00
GOVI	On 07/05/2020	GOVI	706.25300	706.25300		706.43700	706.43700				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	719.28100	719.28100		719.46800	719.46800				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.79320	136.79320		136.92851	136.92851				0.00	0.00	0	4,913.00
I2025	On 07/05/2020	Bond Future	139.31548	139.31548		139.45316	139.45316				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	140.44002	140.44002		140.58026	140.58026				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	143.07569	143.07569		143.21842	143.21842				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	101.60606	101.60606		101.86211	101.86211				0.00	0.00	0	3,860.00
I2029	On 07/05/2020	Bond Future	102.36705	102.36705		102.62780	102.62780				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.29962	104.29962		104.56513	104.56513				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.11414	105.11414		105.38460	105.38460				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	101.65230	101.65230		101.65286	101.65286				0.00	0.00	0	6,260.00
I2033	On 07/05/2020	Bond Future	102.33117	102.33117		102.33162	102.33162				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	104.26299	104.26299		104.26343	104.26343				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.99821	104.99821		104.99854	104.99854				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2038	On 06/02/2020	Bond Future		116.05325	116.05325		116.38691	116.38691			0.00	0.00	0	10,721.00
I2038	On 07/05/2020	Bond Future		118.19314	118.19314		118.53283	118.53283			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		118.73070	118.73070		119.07674	119.07674			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future		120.95881	120.95881		121.31126	121.31126			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		106.82048	106.82048		107.48988	107.48988			0.00	0.00	0	11,575.00
I2046	On 07/05/2020	Bond Future		107.04203	107.04203		107.72363	107.72363			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		109.06270	109.06270		109.75712	109.75712			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future		109.31363	109.31363		110.02091	110.02091			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		110.10033	110.10033		109.66609	109.66609			0.00	0.00	0	11,725.00
I2050	On 07/05/2020	Bond Future		112.13033	112.13033		111.68808	111.68808			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		112.36707	112.36707		111.91639	111.91639			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future		114.47582	114.47582		114.01658	114.01658			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		259.76300	259.76300		260.11400	260.11400			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future		264.55200	264.55200		264.91000	264.91000			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future		269.49400	269.49400		269.85800	269.85800			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 06/02/2020	Bond Future		8.36735	112.43014		8.36274	112.45547		6.38	0.00	243,973,403.80	2,170	100,337.00
R186	On 06/02/2020	Bond Future	8.11	Call	692.87000	0.69287	708.90000	0.70890	692.870	6.18	0.33	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	978.99000	0.97899	976.98000	0.97698	978.990	6.38	0.41	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	294.85000	0.29485	296.33000	0.29633	294.850	6.79	0.16	0.00	0	821.00
R186	On 07/05/2020	Bond Future		8.41787	114.47596		8.41303	114.50170		6.21	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	349.45000	0.34945	356.64000	0.35664	349.450	5.52	0.16	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	3,536.34000	3.53634	3,522.12000	3.52212	3,536.340	5.75	0.73	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,535.75000	1.53575	1,552.78000	1.55278	1,535.750	6.05	0.45	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,710.30000	1.71030	1,704.28000	1.70428	1,710.300	6.21	0.46	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	961.86000	0.96186	959.61000	0.95961	961.860	6.62	0.29	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future		8.46781	111.27927		8.46272	111.30544		6.32	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future		8.51394	113.36840		8.50858	113.39502		6.12	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 06/02/2020	Bond Future		302.32019	302.32019		303.09794	303.09794			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future		307.89468	307.89468		308.68648	308.68648			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 06/08/2020	Bond Future			305.91324		305.91324		306.71978	306.71978			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			311.65405		311.65405		312.47550	312.47550			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			227.42710		227.42710		227.67876	227.67876			0.00	0.00	0	8,488.00
R202	On 07/05/2020	Bond Future			231.62082		231.62082		231.87665	231.87665			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			231.85361		231.85361		232.11420	232.11420			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			236.20470		236.20470		236.47008	236.47008			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.34280		104.59899		7.29974	104.71556		2.59	0.00	134,305,103.16	1,284	42,816.00
R2023	On 07/05/2020	Bond Future			7.33374		102.56990		7.28649	102.68852		2.67	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.30830		104.46171		7.25596	104.58257		2.51	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.27832		102.48765		7.21986	102.61061		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 06/02/2020	Bond Future			9.11922		93.00839		9.11994	93.00397		9.41	0.00	63,617,738.76	684	77,991.00
R2030	On 06/02/2020	Bond Future	8.40	Call	199.19000		0.19919		203.25000	0.20325	199.190	8.52	0.11	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,231.31000		1.23131		1,239.39000	1.23939	1,231.310	9.19	0.43	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,228.72000		1.22872		1,240.68000	1.24068	1,228.720	9.41	0.41	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	903.78000		0.90378		914.81000	0.91481	903.780	9.57	0.33	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.18617		94.70071		9.18693	94.69613		9.22	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.25447		92.43363		9.25528	92.42886		9.37	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.31560		94.17069		9.31645	94.16578		9.28	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,311.17000		1.31117		1,313.47000	1.31347	1,311.170	8.25	0.29	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,569.86000		2.56986		2,572.37000	2.57237	2,569.860	9.00	0.44	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,659.89000		1.65989		1,665.82000	1.66582	1,659.890	10.96	0.26	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 06/02/2020	Bond Future			9.48492		94.21119		9.48057	94.24027		10.54	0.00	0.00	0	65,404.00
R2032	On 07/05/2020	Bond Future			9.55655		91.76583		9.55205	91.79539		10.76	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.62886		93.45236		9.62420	93.48244		10.43	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.69959		91.04985		9.69477	91.08041		10.88	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,697.39000		1.69739		1,711.42000	1.71142	1,697.390	10.04	0.31	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	3,023.13000		3.02313		3,042.27000	3.04227	3,023.130	10.59	0.45	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	1,270.37000		1.27037		1,268.65000	1.26865	1,270.370	12.21	0.20	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			9.78642		96.91022		9.79245	96.86571		11.54	0.00	35,469,140.52	366	114,998.00
R2035	On 07/05/2020	Bond Future			9.85906		94.17037		9.86530	94.12499		11.82	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	882.07000		0.88207		878.08000	0.87808	882.070	10.96	0.23	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	1,024.94000		1.02494		1,020.25000	1.02025	1,024.940	11.07	0.25	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,642.18000		2.64218		2,629.64000	2.62964	2,642.180	11.82	0.47	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,749.91000		2.74991		2,736.89000	2.73689	2,749.910	11.86	0.49	0.00	0	3,530.00

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
R2035	On 07/05/2020	Bond Future	10.57	Put	1,352.75000	1.35275	1,372.48000	1.37248	1,352.750	13.11	0.26	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,104.61000	1.10461	1,121.93000	1.12193	1,104.610	13.45	0.22	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.93208	95.90068	9.93854	95.85443		11.45	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	660.13000	0.66013	656.69000	0.65669	660.130	10.25	0.16	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	993.19000	0.99319	987.82000	0.98782	993.190	10.25	0.22	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			10.00692	93.20204	10.01361	93.15487		12.04	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			9.93307	88.60816	9.92877	88.64001		12.83	0.00	31,012,856.00	350	69,362.00
R2037	On 07/05/2020	Bond Future			10.00964	90.22038	10.00521	90.25272		12.55	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.08808	87.61842	10.08350	87.65135		12.76	0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			10.15969	89.26683	10.15497	89.30031		12.81	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			10.09466	90.93911	10.09038	90.97286		13.36	0.00	0.00	0	44,366.00
R2040	On 07/05/2020	Bond Future			10.17296	92.59372	10.16855	92.62802		13.08	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future	9.50	Call	1,077.64000	1.07764	1,093.39000	1.09339	1,077.640	11.91	0.25	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.00	Call	2,587.87000	2.58787	2,612.79000	2.61279	2,587.870	12.77	0.45	0.00	0	2,640.00
R2040	On 06/08/2020	Bond Future			10.25324	89.78439	10.24869	89.81927		13.33	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			10.32667	91.47397	10.32198	91.50946		13.40	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	2,071.32000	2.07132	2,087.87000	2.08787	2,071.320	12.57	0.31	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	3,603.79000	3.60379	3,626.13000	3.62613	3,603.790	13.15	0.44	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,969.87000	1.96987	1,967.35000	1.96735	1,969.870	14.82	0.24	0.00	0	2,000.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future			10.16318	87.64520	10.15889	87.67944		14.08	0.00	0.00	0	40,747.00
R2044	On 06/02/2020	Bond Future	9.09	Call	64.52000	0.06452	68.16000	0.06816	64.520	11.93	0.03	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	833.24000	0.83324	853.71000	0.85371	833.240	13.07	0.27	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	721.61000	0.72161	725.80000	0.72580	721.610	15.14	0.20	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.23952	89.23988	10.23510	89.27470		13.79	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	534.42000	0.53442	544.59000	0.54459	534.420	12.06	0.15	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	644.33000	0.64433	655.83000	0.65583	644.330	12.21	0.17	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	866.34000	0.86634	880.22000	0.88022	866.340	12.46	0.21	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	2,102.88000	2.10288	2,125.68000	2.12568	2,102.880	13.31	0.39	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	2,307.34000	2.30734	2,331.18000	2.33118	2,307.340	13.41	0.41	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	2,342.32000	2.34232	2,366.33000	2.36633	2,342.320	13.43	0.42	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	1,731.88000	1.73188	1,730.80000	1.73080	1,731.880	14.72	0.29	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,373.27000	1.37327	1,373.40000	1.37340	1,373.270	15.17	0.24	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,272.68000	1.27268	1,273.12000	1.27312	1,272.680	15.33	0.23	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.31770	86.49409	10.31314	86.52951		14.06	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	599.27000	0.59927	607.95000	0.60795	599.270	12.57	0.14	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	1,120.21000	1.12021	1,133.39000	1.13339	1,120.210	12.76	0.22	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,851.38000	1.85138	1,869.18000	1.86918	1,851.380	13.27	0.31	0.00	0	140.00

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 06/08/2020	Bond Future	9.98	Call	2,847.19000		2.84719	2,869.57000	2.86957	2,847.190	13.73	0.42	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,383.83000		2.38383	2,380.29000	2.38029	2,383.830	15.13	0.31	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	2,081.82000		2.08182	2,079.24000	2.07924	2,081.820	15.45	0.28	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.38916		88.12185	10.38446	88.15791		14.14	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	829.37000		0.82937	838.60000	0.83860	829.370	12.94	0.15	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,455.51000		1.45551	1,468.99000	1.46899	1,455.510	12.94	0.24	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	2,475.85000		2.47585	2,494.40000	2.49440	2,475.850	13.23	0.35	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	3,273.10000		3.27310	3,294.64000	3.29464	3,273.100	13.55	0.42	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	3,445.24000		3.44524	3,467.35000	3.46735	3,445.240	13.61	0.43	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,682.37000		2.68237	2,678.00000	2.67800	2,682.370	15.06	0.30	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,316.82000		2.31682	2,313.50000	2.31350	2,316.820	15.43	0.26	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	2,238.92000		2.23892	2,235.83000	2.23583	2,238.920	15.52	0.26	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			10.14420		91.06764	10.13992	91.10276		13.82	0.00	0.00	0	93,290.00	
R2048	On 07/05/2020	Bond Future			10.21456		88.28481	10.21015	88.32055		14.22	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.28524		89.90615	10.28069	89.94255		13.81	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	611.23000		0.61123	620.11000	0.62011	611.230	12.34	0.14	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	947.44000		0.94744	959.42000	0.95942	947.440	12.34	0.19	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.35697		87.15895	10.35229	87.19593		14.60	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R208	On 06/02/2020	Bond Future			6.57443		102.64944	6.57301	102.65098		0.62	0.00	0.00	0	11,697.00	
R208	On 07/05/2020	Bond Future			6.33879		101.11396	6.33705	101.11544		0.60	0.00	0.00	0	0.00	
R208	On 06/08/2020	Bond Future			5.87435		102.98257	5.87202	102.98401		0.45	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.76814		101.50533	4.76440	101.50677		0.25	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			9.79195		73.83778	9.79270	73.83304		13.09	0.00	4,947,131.26	67	107,127.00	
R209	On 06/02/2020	Bond Future	9.40	Call	751.80000		0.75180	759.89000	0.75989	751.800	12.60	0.29	0.00	0	7,500.00	
R209	On 07/05/2020	Bond Future			9.85967		72.03011	9.86046	72.02518		13.46	0.00	0.00	0	0.00	
R209	On 06/08/2020	Bond Future			9.92773		73.35337	9.92855	73.34831		13.16	0.00	0.00	0	0.00	
R209	On 05/11/2020	Bond Future			9.99402		71.58193	9.99487	71.57676		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	

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/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	188.75264		188.75264		189.17134	189.17134			0.00	0.00	0	1,772.00
R210	On 07/05/2020	Bond Future	189.58296		189.58296		190.00926	190.00926			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future	193.16190		193.16190		193.59618	193.59618			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future	194.06457		194.06457		194.50699	194.50699			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	161.83197		161.83197		161.85321	161.85321			0.00	318,808,980.90	1,970	7,763.00
R212	On 07/05/2020	Bond Future	164.81591		164.81591		164.83739	164.83739			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future	165.63347		165.63347		165.65519	165.65519			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future	168.74179		168.74179		168.76387	168.76387			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	9.35033		87.18772		9.34598	87.21407		10.14	0.00	4,359,386.00	50	24,118.00
R213	On 07/05/2020	Bond Future	9.41577		85.22235		9.41128	85.24909		10.38	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future	9.48114		86.78924		9.47648	86.81651		10.15	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future	9.54888		84.86945		9.54406	84.89716		10.50	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	10.06739		71.98642		10.06309	72.01438		14.22	0.00	0.00	0	17,680.00
R214	On 06/02/2020	Bond Future	9.52	Call	528.63000	0.52863	543.13000	0.54313	528.630	13.38	0.22	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	1,287.38000	1.28738	1,310.32000	1.31032	1,287.380	14.03	0.40	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	1,030.85000	1.03085	1,033.50000	1.03350	1,030.850	15.00	0.31	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future	10.13570		69.99815		10.13128	70.02657		14.64	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	660.60000	0.66060	671.47000	0.67147	660.600	12.94	0.20	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	2,028.69000	2.02869	2,048.86000	2.04886	2,028.690	14.12	0.43	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,510.35000	1.51035	1,509.27000	1.50927	1,510.350	15.37	0.31	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future	10.20419		71.28379		10.19964	71.31271		14.29	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future	10.27379		69.32747		10.26910	69.35694		15.01	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>1,516,252,120.40</b>	<b>7,039</b>	<b>1 140 416.00</b>
<b>Grand Total:</b>												<b>1,516,252,120.40</b>	<b>7,039</b>	<b>1 140 416.00</b>