



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: 25/11/2019

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	95.45000	95.45000		95.35000	95.35000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	676.80600	676.80600		678.56500	678.56500			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	689.12400	689.12400		690.91400	690.91400			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	701.83800	701.83800		703.65900	703.65900			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	779.25800	779.25800		782.98600	782.98600			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	793.44100	793.44100		797.23500	797.23500			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	808.07900	808.07900		811.94200	811.94200			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	693.79100	693.79100		698.03500	698.03500			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	706.41800	706.41800		710.73800	710.73800			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	719.45100	719.45100		723.84900	723.84900			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	11.15273	77.79608		11.05617	78.34122				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.27664	75.41828		11.17653	75.97323				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.40351	76.80102		11.29961	77.36636				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.53221	74.45543		11.42441	75.03120				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	11.51401	78.50598		11.41748	79.12196				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.63825	75.67019		11.53811	76.29739				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.76358	77.05665		11.65973	77.69543				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.88974	74.24607		11.78200	74.89662				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	685.93300	685.93300		690.28800	690.28800				0.00	6,859,330.00	1	1,237.00
GOVI	On 07/05/2020	GOVI	698.41700	698.41700		702.85000	702.85000				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	711.30200	711.30200		715.81600	715.81600				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.78925	136.78925		136.79122	136.79122				0.00	0.00	0	4,913.00
I2025	On 07/05/2020	Bond Future	139.31172	139.31172		139.31357	139.31357				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	140.43641	140.43641		140.43818	140.43818				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	143.07205	143.07205		143.07387	143.07387				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	101.51952	101.51952		101.52035	101.52035				0.00	0.00	0	3,860.00
I2029	On 07/05/2020	Bond Future	102.27908	102.27908		102.27990	102.27990				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.21012	104.21012		104.21085	104.21085				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.02309	105.02309		105.02373	105.02373				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	101.13573	101.13573		101.65173	101.65173				0.00	0.00	0	6,260.00
I2033	On 07/05/2020	Bond Future	101.80534	101.80534		102.33072	102.33072				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.72736	103.72736		104.26265	104.26265				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.45258	104.45258		104.99787	104.99787				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		116.05227	116.05227		116.05276	116.05276			0.00	0.00	0	10,721.00
I2038	On 07/05/2020	Bond Future		118.19215	118.19215		118.19264	118.19264			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		118.72988	118.72988		118.73037	118.73037			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future		120.95816	120.95816		120.95848	120.95848			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future		107.01073	107.01073		107.01091	107.01091			0.00	0.00	0	11,575.00
I2046	On 07/05/2020	Bond Future		107.23585	107.23585		107.23604	107.23604			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		109.26036	109.26036		109.26036	109.26036			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future		109.51504	109.51504		109.51523	109.51523			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		108.48173	108.48173		108.16235	108.16235			0.00	0.00	0	11,755.00
I2050	On 07/05/2020	Bond Future		110.48236	110.48236		110.15669	110.15669			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		110.68809	110.68809		110.35632	110.35632			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future		112.76531	112.76531		112.42735	112.42735			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		259.18400	259.18400		259.28300	259.28300			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future		263.96400	263.96400		264.06400	264.06400			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future		268.89500	268.89500		268.99700	268.99700			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		8.51198	111.63898		8.42407	112.11900		6.38	0.00	18,978,626.60	170	100,167.00
R186	On 06/02/2020	Bond Future	8.11	Call	436.89000	0.43689	587.28000	0.58728	436.890	6.18	0.24	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,303.98000	1.30398	1,102.86000	1.10286	1,303.980	6.38	0.50	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	416.27000	0.41627	341.49000	0.34149	416.270	6.79	0.21	0.00	0	821.00
R186	On 07/05/2020	Bond Future		8.57001	113.67064		8.47753	114.15926		6.21	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	229.41000	0.22941	299.31000	0.29931	229.410	5.52	0.11	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	4,128.62000	4.12862	3,765.66000	3.76566	4,128.620	5.75	0.79	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,182.33000	1.18233	1,393.23000	1.39323	1,182.330	6.05	0.38	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	2,081.17000	2.08117	1,853.01000	1.85301	2,081.170	6.21	0.52	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,195.99000	1.19599	1,052.02000	1.05202	1,195.990	6.62	0.35	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future		8.62816	110.45879		8.53068	110.95664		6.32	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future		8.68303	112.53309		8.58023	113.03996		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		302.25000	302.25000		302.36637	302.36637			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future		307.82374	307.82374		307.94209	307.94209			0.00	0.00	0	0.00

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R197	On 06/08/2020	Bond Future			305.84146		305.84146		305.96181	305.96181			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			311.58125		311.58125		311.70371	311.70371			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			226.92503		226.92503		227.42514	227.42514			0.00	0.00	0	8,488.00
R202	On 07/05/2020	Bond Future			231.10970		231.10970		231.61887	231.61887			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			231.33348		231.33348		231.85191	231.85191			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			235.67504		235.67504		236.20326	236.20326			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.48254		104.22181		7.40195	104.43912		2.59	0.00	33,246,757.39	319	42,697.00
R2023	On 07/05/2020	Bond Future			7.48713		102.18601		7.39866	102.40720		2.67	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.47830		104.07040		7.38025	104.29586		2.51	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.46821		102.08957		7.35868	102.31894		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			9.27772		92.04075		9.19075	92.57005		9.41	0.00	43,167,111.75	469	78,055.00
R2030	On 06/02/2020	Bond Future	8.40	Call	98.53000		0.09853		150.07000	0.15007	98.530	8.52	0.07	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	820.07000		0.82007		1,040.81000	1.04081	820.070	9.19	0.34	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,632.13000		1.63213		1,408.55000	1.40855	1,632.130	9.41	0.51	3,580,276.28	76	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	1,223.29000		1.22329		1,046.59000	1.04659	1,223.290	9.57	0.42	2,867,086.08	74	5,000.00
R2030	On 07/05/2020	Bond Future			9.35086		93.71558		9.26049	94.25443		9.22	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.42588		91.43010		9.33182	91.97900		9.37	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.49377		93.14875		9.39600	93.70770		9.28	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	720.31000		0.72031		840.72000	0.84072	720.310	7.95	0.19	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,026.86000		1.02686		1,179.31000	1.17931	1,026.860	8.25	0.24	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,128.65000		2.12865		2,367.43000	2.36743	2,128.650	9.00	0.39	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,154.31000		2.15431		2,394.76000	2.39476	2,154.310	9.01	0.39	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	2,398.89000		2.39889		2,224.32000	2.22432	2,398.890	10.60	0.35	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,920.88000		1.92088		1,777.97000	1.77797	1,920.880	10.96	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 06/02/2020	Bond Future			9.64803		93.12998		9.55620	93.73650		10.54	0.00	215,875,293.64	2,318	67,686.00
R2032	On 07/05/2020	Bond Future			9.72555		90.66509		9.63040	91.28256		10.76	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.80410		92.33103		9.70542	92.96011		10.43	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.88126		89.90794		9.77896	90.54851		10.88	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,351.37000		1.35137		1,542.25000	1.54225	1,351.370	10.04	0.27	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,514.74000		2.51474		2,797.02000	2.79702	2,514.740	10.59	0.40	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	1,494.94000		1.49494		1,368.36000	1.36836	1,494.940	12.21	0.23	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			9.94410		95.75650		9.85242	96.42474		11.54	0.00	248,966,900.00	2,600	117,579.00
R2035	On 07/05/2020	Bond Future			10.02204		92.99581		9.92727	93.67612		11.82	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	623.71000		0.62371		769.68000	0.76968	623.710	10.96	0.18	0.00	0	5,000.00

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R2035	On 07/05/2020	Bond Future	9.18	Call	736.10000	0.73610		899.68000	0.89968	736.100	11.07	0.20	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	2,086.98000	2.08698		2,405.47000	2.40547	2,086.980	11.82	0.41	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	2,180.66000	2.18066		2,507.37000	2.50737	2,180.660	11.86	0.42	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	1,646.98000	1.64698		1,476.04000	1.47604	1,646.980	13.11	0.30	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	1,349.46000	1.34946		1,207.59000	1.20759	1,349.460	13.45	0.26	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			10.10071	94.70425		10.00264	95.39728		11.45	0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	478.09000	0.47809		580.65000	0.58065	478.090	10.25	0.12	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	740.10000	0.74010		883.26000	0.88326	740.100	10.25	0.18	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			10.18135	91.98358		10.07990	92.68936		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			10.09576	87.41607		10.00416	88.08424		12.83	0.00	1,923,153.54	22	69,362.00	
R2037	On 07/05/2020	Bond Future			10.17768	89.00680		10.08306	89.68701		12.55	0.00	0.00	0	0.00	
R2037	On 06/08/2020	Bond Future			10.26188	86.38221		10.16400	87.07515		12.76	0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			10.33914	88.00786		10.23807	88.71354		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			10.26755	89.59198		10.17085	90.34148		13.36	0.00	45,691,909.80	510	44,866.00	
R2040	On 07/05/2020	Bond Future			10.35149	91.22229		10.25162	91.98534		13.08	0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	747.71000	0.74771		926.08000	0.92608	747.710	11.91	0.19	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	1,980.52000	1.98052		2,313.80000	2.31380	1,980.520	12.77	0.38	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.43783	88.38748		10.33456	89.16468		13.33	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			10.51720	90.05127		10.41059	90.84285		13.40	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1,645.52000	1.64552		1,878.58000	1.87858	1,645.520	12.57	0.26	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	2,983.94000	2.98394		3,325.28000	3.32528	2,983.940	13.15	0.39	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	2,304.27000	2.30427		2,117.15000	2.11715	2,304.270	14.82	0.27	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			10.34116	86.24414		10.23935	87.04092		14.08	0.00	5,519,624.96	64	40,737.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	24.13000	0.02413		44.43000	0.04443	24.130	11.93	0.02	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	480.24000	0.48024		672.37000	0.67237	480.240	13.07	0.18	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	1,003.69000	1.00369		841.59000	0.84159	1,003.690	15.14	0.27	0.00	0	328.00	
R2044	On 07/05/2020	Bond Future			10.42320	87.81352		10.31812	88.62466		13.79	0.00	0.00	0	0.00	
R2044	On 07/05/2020	Bond Future	9.26	Call	338.94000	0.33894		445.17000	0.44517	338.940	12.06	0.10	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	417.59000	0.41759		541.29000	0.54129	417.590	12.21	0.12	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	581.07000	0.58107		737.64000	0.73764	581.070	12.46	0.16	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,560.74000	1.56074		1,863.17000	1.86317	1,560.740	13.31	0.32	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	1,730.37000	1.73037		2,052.71000	2.05271	1,730.370	13.41	0.34	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	1,759.55000	1.75955		2,085.21000	2.08521	1,759.550	13.43	0.35	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	2,151.30000	2.15130		1,910.09000	1.91009	2,151.300	14.72	0.35	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,715.36000	1.71536		1,519.03000	1.51903	1,715.360	15.17	0.29	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,592.02000	1.59202		1,408.90000	1.40890	1,592.020	15.33	0.27	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.50749	85.04126		10.39889	85.86751		14.06	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 06/08/2020	Bond Future	9.01	Call	413.75000	0.41375		515.43000	0.51543	413.750	12.57	0.10	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	813.60000	0.81360		983.03000	0.98303	813.600	12.76	0.17	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,408.48000	1.40848		1,655.12000	1.65512	1,408.480	13.27	0.26	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,252.25000	2.25225		2,585.53000	2.58553	2,252.250	13.73	0.36	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,842.01000	2.84201		2,578.69000	2.57869	2,842.010	15.13	0.36	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	2,488.93000	2.48893		2,255.15000	2.25515	2,488.930	15.45	0.32	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.58493	86.64214		10.47289	87.48370		14.14	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	614.91000	0.61491		733.55000	0.73355	614.910	12.94	0.12	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,117.74000	1.11774		1,305.55000	1.30555	1,117.740	12.94	0.20	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	1,975.44000	1.97544		2,255.31000	2.25531	1,975.440	13.23	0.30	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,669.13000	2.66913		3,008.04000	3.00804	2,669.130	13.55	0.37	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	2,820.71000	2.82071		3,171.36000	3.17136	2,820.710	13.61	0.38	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	3,129.88000	3.12988		2,872.93000	2.87293	3,129.880	15.06	0.34	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,709.93000	2.70993		2,484.40000	2.48440	2,709.930	15.43	0.30	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	2,620.07000	2.62007		2,401.45000	2.40145	2,620.070	15.52	0.29	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			10.32221	89.62864		10.22038	90.44666		13.82	0.00	4,750,317.92	53	93,317.00	
R2048	On 07/05/2020	Bond Future			10.39812	86.81988		10.29310	87.65264		14.22	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.47470	88.41397		10.36628	89.26228		13.81	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	421.13000	0.42113		525.22000	0.52522	421.130	12.34	0.10	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	674.69000	0.67469		824.81000	0.82481	674.690	12.34	0.15	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.55245	85.63916		10.44057	86.50314		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			6.58323	102.63995		6.58182	102.64147		0.62	0.00	9,648,155.30	94	11,697.00	
R208	On 07/05/2020	Bond Future			6.34993	101.10447		6.34822	101.10593		0.60	0.00	0.00	0	0.00	
R208	On 06/08/2020	Bond Future			5.88981	102.97297		5.88749	102.97441		0.45	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.79318	101.49569		4.78952	101.49710		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			9.95962	72.79008		9.86298	73.39121		13.09	0.00	14,630,806.08	201	106,926.00	
R209	On 06/02/2020	Bond Future	9.40	Call	458.85000	0.45885		621.55000	0.62155	458.850	12.60	0.20	0.00	0	7,500.00	
R209	On 07/05/2020	Bond Future			10.03252	70.96349		9.93289	71.57545		13.46	0.00	0.00	0	0.00	
R209	On 06/08/2020	Bond Future			10.10601	72.26691		10.00324	72.89026		13.16	0.00	0.00	0	0.00	
R209	On 05/11/2020	Bond Future			10.17785	70.47539		10.07187	71.11027		13.74	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 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future		188.74873	188.74873		188.75061	188.75061			0.00	0.00	0	1,772.00
R210	On 07/05/2020	Bond Future		189.57938	189.57938		189.58111	189.58111			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future		193.15851	193.15851		193.16021	193.16021			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future		194.06125	194.06125		194.06304	194.06304			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		161.78964	161.78964		161.84488	161.84488			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future		164.77310	164.77310		164.82919	164.82919			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future		165.59005	165.59005		165.64708	165.64708			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future		168.69774	168.69774		168.75577	168.75577			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		9.50839	86.23765		9.42166	86.75719		10.14	0.00	0.00	0	24,118.00
R213	On 07/05/2020	Bond Future		9.57947	84.25508		9.48964	84.78403		10.38	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future		9.65087	85.80396		9.55772	86.34279		10.15	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future		9.72486	83.86611		9.62827	84.41484		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		10.24011	70.87793		10.14351	71.49437		14.22	0.00	1,204,924.81	17	17,680.00
R214	On 06/02/2020	Bond Future	9.52	Call	301.35000	0.30135	422.66000	0.42266	301.350	13.38	0.14	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	848.72000	0.84872	1,087.96000	1.08796	848.720	14.03	0.31	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	1,372.07000	1.37207	1,181.01000	1.18101	1,372.070	15.00	0.39	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future		10.31359	68.86959		10.21408	69.49724		14.64	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	445.05000	0.44505	561.04000	0.56104	445.050	12.94	0.15	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,547.87000	1.54787	1,811.67000	1.81167	1,547.870	14.12	0.37	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,855.02000	1.85502	1,661.93000	1.66193	1,855.020	15.37	0.36	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future		10.38754	70.13432		10.28497	70.77355		14.29	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future		10.46271	68.15675		10.35700	68.80786		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>656,910,274.15</b>	<b>6,988</b>	<b>1 148 601.00</b>
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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>Grand Total:</b>											656,910,274.15	6,988	1 148 601.00