



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: 21/10/2019

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
5Y STND	On 21/12/2021	Interest Rate Swap	95.05000	95.05000		95.04000	95.04000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	667.37900	667.37900		667.87600	667.87600			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	679.44600	679.44600		679.95400	679.95400			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	691.80800	691.80800		692.32400	692.32400			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	704.68500	704.68500		705.21000	705.21000			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	775.29500	775.29500		776.52800	776.52800			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	789.31300	789.31300		790.57100	790.57100			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	803.67500	803.67500		804.95300	804.95300			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	818.63400	818.63400		819.93500	819.93500			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	694.87300	694.87300		696.58700	696.58700			0.00	1,000,617,120.00	144	202.00
ALBI	On 06/02/2020	Index Future	707.43700	707.43700		709.18400	709.18400			0.00	1,018,709,280.00	144	352.00
ALBI	On 07/05/2020	Index Future	720.30900	720.30900		722.08600	722.08600			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	733.71600	733.71600		735.52600	735.52600			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	10.77870	77.86907		10.73964	78.09931				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	10.89270	79.27721		10.85220	79.51168				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.00716	76.92574		10.96520	77.16439				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.12015	78.35750		11.07664	78.60063				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	11.14284	78.76882		11.10375	79.03102				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.25268	80.19325		11.21220	80.46026				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.36732	77.38766		11.32538	77.65943				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.47921	78.82800		11.43577	79.10483				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	687.62100	687.62100		689.39600	689.39600				0.00	13,752,420.00	2	1,227.00
GOVI	On 06/02/2020	GOVI	700.05400	700.05400		701.86300	701.86300				0.00	7,000,540.00	1	1.00
GOVI	On 07/05/2020	GOVI	712.79100	712.79100		714.63200	714.63200				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	726.05900	726.05900		727.93300	727.93300				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.76769	137.76769		137.76688	137.76688				0.00	0.00	0	731.00
I2025	On 06/02/2020	Bond Future	138.81911	138.81911		138.81839	138.81839				0.00	0.00	0	860.00
I2025	On 07/05/2020	Bond Future	141.37756	141.37756		141.37674	141.37674				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	142.53621	142.53621		142.53537	142.53537				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	102.05064	102.05064		102.09265	102.09265				0.00	0.00	0	1,851.00
I2029	On 06/02/2020	Bond Future	103.92129	103.92129		103.96418	103.96418				0.00	0.00	0	2,559.00
I2029	On 07/05/2020	Bond Future	104.72416	104.72416		104.76768	104.76768				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	106.69740	106.69740		106.74174	106.74174				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	102.36239	102.36239		102.47782	102.47782				0.00	0.00	0	490.00
I2033	On 06/02/2020	Bond Future	104.23873	104.23873		104.35647	104.35647				0.00	0.00	0	5,770.00

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		104.96450	104.96450		105.08416	105.08416			0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future		106.94221	106.94221		107.06428	107.06428			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		120.64678	120.64678		120.29979	120.29979			0.00	0.00	0	16,451.00
I2038	On 06/02/2020	Bond Future		121.20013	121.20013		120.84678	120.84678			0.00	0.00	0	5,569.00
I2038	On 07/05/2020	Bond Future		123.43380	123.43380		123.07387	123.07387			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		124.06613	124.06613		123.69954	123.69954			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		111.32928	111.32928		111.32746	111.32746			0.00	246,928,343.04	2,218	16,349.00
I2046	On 06/02/2020	Bond Future		113.37008	113.37008		113.36825	113.36825			0.00	138,084,757.44	1,218	616.00
I2046	On 07/05/2020	Bond Future		113.71152	113.71152		113.70948	113.70948			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		115.85401	115.85401		115.85197	115.85197			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		115.59023	115.59023		115.81851	115.81851			0.00	0.00	0	10,531.00
I2050	On 06/02/2020	Bond Future		115.87352	115.87352		116.10617	116.10617			0.00	0.00	0	2,421.00
I2050	On 07/05/2020	Bond Future		118.00913	118.00913		118.24592	118.24592			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		118.35278	118.35278		118.59394	118.59394			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		261.96600	261.96600		261.97400	261.97400			0.00	0.00	0	1,071.00
IGOV	On 06/02/2020	Index Future		266.76800	266.76800		266.77600	266.77600			0.00	0.00	0	49.00
IGOV	On 07/05/2020	Index Future		271.68500	271.68500		271.69300	271.69300			0.00	0.00	0	0.00
IGOV	On 06/08/2020	Index Future		276.80400	276.80400		276.81200	276.81200			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		8.27069	115.91440		8.24599	116.05502		6.16	0.00	0.00	0	124,241.00
R186	On 07/11/2019	Bond Future	8.20	Put	835.32000	0.83532	804.54000	0.80454	835.320	6.13	0.60	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	505.23000	0.50523	621.98000	0.62198	505.230	6.15	0.44	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	675.75000	0.67575	656.18000	0.65618	675.750	6.16	0.53	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	557.98000	0.55798	679.03000	0.67903	557.980	6.16	0.47	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	40.03000	0.04003	48.19000	0.04819	40.030	6.60	0.06	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future		8.31717	112.70633		8.29120	112.84962		6.30	0.00	163,424,178.50	1,450	6,490.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,024.07000	1.02407	1,101.22000	1.10122	1,024.070	6.23	0.39	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,122.37000	1.12237	1,087.88000	1.08788	1,122.370	6.46	0.39	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	442.11000	0.44211	431.58000	0.43158	442.110	6.98	0.19	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.36521	114.75646		8.33790	114.90230		6.20	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	537.62000	0.53762	578.37000	0.57837	537.620	5.69	0.20	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,887.87000	1.88787	1,973.73000	1.97373	1,887.870	6.22	0.47	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,120.82000	1.12082	1,093.39000	1.09339	1,120.820	6.91	0.30	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future		8.40795	111.58757		8.37919	111.73609		6.38	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
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			308.58557		308.58557		308.58679	308.58679			0.00	0.00	0	1,557.00
R197	On 06/02/2020	Bond Future			306.58704		306.58704		306.58862	306.58862			0.00	0.00	0	990.00
R197	On 07/05/2020	Bond Future			312.23755		312.23755		312.23885	312.23885			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			310.32782		310.32782		310.32904	310.32904			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			233.37123		233.37123		233.36767	233.36767			0.00	0.00	0	8,373.00
R202	On 06/02/2020	Bond Future			233.58296		233.58296		233.57968	233.57968			0.00	0.00	0	700.00
R202	On 07/05/2020	Bond Future			237.88819		237.88819		237.88466	237.88466			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			238.23126		238.23126		238.22751	238.22751			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			7.32340		102.77633		7.29812	102.84987		2.49	0.00	0.00	0	55,418.00
R2023	On 06/02/2020	Bond Future			7.32954		104.63487		7.30185	104.70985		2.54	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.31943		102.60581		7.28906	102.68206		2.64	0.00	0.00	0	0.00
R2023	On 06/08/2020	Bond Future			7.28497		104.51556		7.25135	104.59323		2.54	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			8.97286		95.81919		8.94330	96.00621		9.07	0.00	0.00	0	72,599.00
R2030	On 07/11/2019	Bond Future	8.60	Call	77.22000		0.07722		127.00000	0.12700	77.220	8.61	0.09	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	819.04000		0.81904		787.29000	0.78729	819.040	9.02	0.53	0.00	0	5,070.00
R2030	On 07/11/2019	Bond Future	9.05	Put	532.94000		0.53294		522.71000	0.52271	532.940	9.13	0.39	0.00	0	5,403.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,220.05000		1.22005		1,404.54000	1.40454	1,220.050	9.18	0.67	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	252.47000		0.25247		259.53000	0.25953	252.470	9.29	0.23	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.30	Put	144.50000		0.14450		155.09000	0.15509	144.500	9.43	0.14	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	107.86000		0.10786		118.69000	0.11869	107.860	9.52	0.11	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	6.85000		0.00685		9.96000	0.00996	6.850	10.22	0.01	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	3.43000		0.00343		5.39000	0.00539	3.430	10.35	0.01	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			9.03255		93.54320		9.00183	93.73373		9.27	0.00	180,070,660.00	1,925	3,745.00
R2030	On 06/02/2020	Bond Future	8.40	Call	449.33000		0.44933		503.90000	0.50390	449.330	8.61	0.19	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,784.38000		1.78438		1,905.85000	1.90585	1,784.380	9.27	0.49	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,326.71000		1.32671		1,280.78000	1.28078	1,326.710	9.53	0.38	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.09623		95.24459		9.06433	95.43850		9.13	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.15740		93.00835		9.12422	93.20587		9.61	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.30910		93.26282		9.27459	93.50041		10.57	0.00	0.00	0	48,414.00
R2032	On 06/02/2020	Bond Future			9.37509		94.94931		9.33934	95.19134		10.33	0.00	150,019,909.80	1,580	1,580.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 07/05/2020	Bond Future			9.44285		92.51684		9.40583	92.76320		10.54	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.50771		94.23886		9.46937	94.48970		10.80	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			9.57545		96.19870		9.53597	96.50036		11.52	0.00	0.00	0	98,111.00
R2035	On 07/11/2019	Bond Future	8.92	Call	7.70000		0.00770		19.95000	0.01995	7.700	10.50	0.01	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	761.63000		0.76163		981.50000	0.98150	761.630	11.55	0.43	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	39.04000		0.03904		46.33000	0.04633	39.040	12.91	0.04	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.64831		97.93829		9.60747	98.24549		11.25	0.00	117,525,948.00	1,200	6,286.00
R2035	On 07/05/2020	Bond Future			9.71642		95.21655		9.67424	95.52923		11.51	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,277.24000		1.27724		1,388.26000	1.38826	1,277.240	10.64	0.29	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,348.60000		3.34860		3,540.62000	3.54062	3,348.600	11.51	0.53	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,045.48000		1.04548		1,004.65000	1.00465	1,045.480	13.14	0.19	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.78147		96.98878		9.73787	97.30727		11.86	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,524.17000		1.52417		1,624.14000	1.62414	1,524.170	12.30	0.25	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,271.38000		2.27138		2,398.16000	2.39816	2,271.380	13.11	0.33	0.00	0	24,761.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.70457		92.39307		9.66507	92.69646		12.21	0.00	0.00	0	68,529.00
R2037	On 06/02/2020	Bond Future			9.77309		89.80459		9.73230	90.11355		12.49	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			9.84452		91.43799		9.80242	91.75250		12.22	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			9.91444		88.88032		9.87095	89.20066		13.20	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			9.85489		95.08262		9.81541	95.40660		12.69	0.00	0.00	0	45,596.00
R2040	On 07/11/2019	Bond Future	9.30	Call	27.15000		0.02715		58.06000	0.05806	27.150	11.80	0.03	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	838.26000		0.83826		1,076.66000	1.07666	838.260	12.78	0.44	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.92507		92.29221		9.88431	92.62219		13.02	0.00	65,527,469.10	710	710.00
R2040	On 07/05/2020	Bond Future			9.99798		93.97083		9.95593	94.30674		12.75	0.00	0.00	0	0.00
R2040	On 06/08/2020	Bond Future			10.06955		91.20969		10.02613	91.55184		13.83	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			9.91952		91.78722		9.87499	92.15824		13.38	0.00	0.00	0	38,312.00
R2044	On 07/11/2019	Bond Future	9.19	Call	4.15000		0.00415		12.56000	0.01256	4.150	12.23	0.01	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	475.15000		0.47515		675.07000	0.67507	475.150	13.36	0.29	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	63.16000		0.06316		70.87000	0.07087	63.160	15.14	0.05	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.98794		89.06250		9.94201	89.44033		13.74	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	256.28000		0.25628		310.45000	0.31045	256.280	11.78	0.10	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,695.41000		1.69541		1,881.48000	1.88148	1,695.410	13.31	0.39	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	796.02000		0.79602		754.65000	0.75465	796.020	15.43	0.19	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.05883		90.68239		10.01148	91.06703		13.46	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,002.70000		1.00270		1,109.98000	1.10998	1,002.700	12.23	0.22	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,163.92000		1.16392		1,282.24000	1.28224	1,163.920	12.37	0.25	0.00	0	100.00

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	3,009.81000	3.00981	3,219.06000	3.21906	3,009.810	13.34	0.47	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,287.91000	3.28791	3,507.27000	3.50727	3,287.910	13.43	0.49	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,329.55000	1.32955	1,271.08000	1.27108	1,329.550	15.36	0.21	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,211.92000	1.21192	1,158.11000	1.15811	1,211.920	15.36	0.20	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.12838	87.98531	10.07952	88.37716		14.61	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1,149.23000	1.14923	1,247.94000	1.24794	1,149.230	13.38	0.21	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.66	Call	2,868.46000	2.86846	3,046.74000	3.04674	2,868.460	14.23	0.39	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,402.03000	2.40203	2,314.26000	2.31426	2,402.030	16.01	0.28	0.00	0	140.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 07/11/2019	Bond Future			9.90476	90.83652	9.86024	91.21845		13.80	0.00	0.00	0	89,546.00
R2048	On 06/02/2020	Bond Future			9.97452	92.47913	9.92859	92.86808		13.51	0.00	18,495,826.00	200	600.00
R2048	On 07/05/2020	Bond Future			10.03974	89.72148	9.99243	90.11743		13.90	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.10227	91.39147	10.05352	91.79477		14.42	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1,575.64000	1.57564	1,693.06000	1.69306	1,575.640	14.84	0.24	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,219.73000	2.21973	2,366.68000	2.36668	2,219.730	15.19	0.30	0.00	0	20,640.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R207	On 07/11/2019	Bond Future			6.82238	102.40003	6.81832	102.40076		0.06	0.00	0.00	0	3,123.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.61265	100.96186	6.61151	100.96335		0.68	0.00	0.00	0	11,215.00
R208	On 06/02/2020	Bond Future			6.44650	102.78759	6.44499	102.78923		0.61	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.17444	101.25408	6.17261	101.25564		0.55	0.00	0.00	0	0.00
R208	On 06/08/2020	Bond Future			5.62314	103.13869	5.62060	103.14027		0.47	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209	On 07/11/2019	Bond Future			9.56817	73.54251	9.52861	73.80127		13.02	0.00	0.00	0	100,287.00
R209	On 07/11/2019	Bond Future	8.92	Call	8.38000	0.00838	20.85000	0.02085	8.380	12.01	0.01	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	258.89000	0.25889	379.29000	0.37929	258.890	12.76	0.22	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	622.64000	0.62264	807.58000	0.80758	622.640	13.02	0.42	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	350.65000	0.35065	343.01000	0.34301	350.650	13.49	0.27	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.62982	74.87242	9.58905	75.13599		12.83	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.69264	73.08315	9.65064	73.35146		13.19	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.75275	74.44345	9.70948	74.71670		13.52	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 07/11/2019	Bond Future	188.51947		188.51947		188.51738	188.51738			0.00	0.00	0	1,055.00
R210	On 06/02/2020	Bond Future	191.97529		191.97529		191.97323	191.97323			0.00	0.00	0	1,077.00
R210	On 07/05/2020	Bond Future	192.86343		192.86343		192.86127	192.86127			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future	196.49753		196.49753		196.49514	196.49514			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	162.14420		162.14420		162.14496	162.14496			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future	162.87058		162.87058		162.87147	162.87147			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future	165.87225		165.87225		165.87302	165.87302			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future	166.70417		166.70417		166.70491	166.70491			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	9.16411		86.35838		9.12958	86.57406		10.13	0.00	0.00	0	23,319.00
R213	On 06/02/2020	Bond Future	9.23010		87.92008		9.19432	88.13966		9.97	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future	9.29136		85.96747		9.25432	86.19100		10.26	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future	9.34891		87.56758		9.31054	87.79522		10.38	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	9.82435		71.84241		9.78485	72.10999		14.23	0.00	0.00	0	16,236.00
R214	On 06/02/2020	Bond Future	9.89202		73.14159		9.85132	73.41405		13.98	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.95523		71.17388		9.91335	71.45126		14.37	0.00	0.00	0	0.00
R214	On 06/08/2020	Bond Future	10.01564		72.49861		9.97253	72.78115		14.80	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 :												3,120,156,451.88	10,792	1 120 854.00
Grand Total:												3,120,156,451.88	10,792	1 120 854.00