



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: 02/12/2019

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	95.44000	95.44000		95.44000	95.44000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	676.78900	676.78900		677.39600	677.39600			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	689.11900	689.11900		689.73600	689.73600			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	701.85600	701.85600		702.48300	702.48300			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	778.65000	778.65000		780.13900	780.13900			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	792.83500	792.83500		794.35100	794.35100			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	807.48900	807.48900		809.03100	809.03100			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	693.11300	693.11300		694.89900	694.89900			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	705.74100	705.74100		707.55800	707.55800			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	718.78400	718.78400		720.63400	720.63400			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	11.17420		77.67564		11.12933	77.92767			0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.29866		75.29700		11.25213	75.55360			0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.42587		76.68016		11.37759	76.94148			0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.55523		74.33331		11.50513	74.59946			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	11.52037		78.46569		11.47548	78.75084			0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.64461		75.63065		11.59804	75.92097			0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.76975		77.01898		11.72145	77.31468			0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.89598		74.20869		11.84585	74.50992			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	685.23000		685.23000		687.05600	687.05600			0.00	6,852,300.00	1	1,242.00
GOVI	On 07/05/2020	GOVI	697.71400		697.71400		699.57200	699.57200			0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	710.60900		710.60900		712.50000	712.50000			0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.47209		136.47209		136.47432	136.47432			0.00	0.00	0	4,913.00
I2025	On 07/05/2020	Bond Future	138.99134		138.99134		138.99348	138.99348			0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	140.11479		140.11479		140.11691	140.11691			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.74636		142.74636		142.74851	142.74851			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	101.67885		101.67885		101.63769	101.63769			0.00	0.00	0	3,860.00
I2029	On 07/05/2020	Bond Future	102.44323		102.44323		102.40128	102.40128			0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.38087		104.38087		104.33805	104.33805			0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.19857		105.19857		105.15479	105.15479			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	100.90110		100.90110		100.95858	100.95858			0.00	0.00	0	6,260.00
I2033	On 07/05/2020	Bond Future	101.56816		101.56816		101.62672	101.62672			0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.48923		103.48923		103.54892	103.54892			0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.21157		104.21157		104.27224	104.27224			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			115.38219		115.38219		115.38301	115.38301			0.00	0.00	0	10,721.00
I2038	On 07/05/2020	Bond Future			117.51218		117.51218		117.51284	117.51284			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			118.04105		118.04105		118.04170	118.04170			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			120.25806		120.25806		120.25871	120.25871			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			106.81447		106.81447		106.43551	106.43551			0.00	0.00	0	11,575.00
I2046	On 07/05/2020	Bond Future			107.03806		107.03806		106.65197	106.65197			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			109.06251		109.06251		108.66914	108.66914			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			109.31497		109.31497		108.91434	108.91434			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			108.58269		108.58269		108.15710	108.15710			0.00	0.00	0	11,755.00
I2050	On 07/05/2020	Bond Future			110.58716		110.58716		110.15351	110.15351			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			110.79861		110.79861		110.35675	110.35675			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			112.87971		112.87971		112.42948	112.42948			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			258.83200		258.83200		258.70600	258.70600			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future			263.61000		263.61000		263.48200	263.48200			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			268.54400		268.54400		268.41200	268.41200			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			8.51818		111.60522		8.48772	111.77118		5.94	0.00	25,334,384.94	227	104,388.00
R186	On 06/02/2020	Bond Future	8.11	Call	318.44000		0.31844		373.28000	0.37328	318.440	5.73	0.21	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,175.30000		1.17530		1,118.07000	1.11807	1,175.300	5.94	0.51	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	321.40000		0.32140		308.81000	0.30881	321.400	6.38	0.19	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.57614		113.63835		8.54410	113.80725		5.97	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	177.88000		0.17788		201.81000	0.20181	177.880	5.29	0.10	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	4,074.43000		4.07443		3,950.82000	3.95082	4,074.430	5.50	0.80	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,065.04000		1.06504		1,143.87000	1.14387	1,065.040	5.81	0.37	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,986.27000		1.98627		1,915.24000	1.91524	1,986.270	5.97	0.53	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,105.95000		1.10595		1,065.92000	1.06592	1,105.950	6.40	0.34	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.63387		110.42972		8.60010	110.60180		5.95	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.68875		112.50497		8.65314	112.68016		5.85	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			301.75560		301.75560		301.76283	301.76283			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future			307.32597		307.32597		307.33311	307.33311			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			305.34483		305.34483		305.35191	305.35191			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			311.07961		311.07961		311.08667	311.08667			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			226.65778		226.65778		226.90818	226.90818			0.00	0.00	0	8,500.00
R202	On 07/05/2020	Bond Future			230.84177		230.84177		231.09680	231.09680			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			231.06839		231.06839		231.32792	231.32792			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			235.40810		235.40810		235.67263	235.67263			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			7.48157		104.22442		7.44974	104.31019		2.37	0.00	0.00	0	42,651.00
R2023	On 07/05/2020	Bond Future			7.48530		102.19058		7.45036	102.27787		2.52	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.47475		104.07855		7.43602	104.16754		2.40	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.46357		102.09927		7.42033	102.18975		2.36	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			9.29834		91.91585		9.25797	92.16060		8.79	0.00	0.00	0	78,211.00
R2030	On 06/02/2020	Bond Future	8.40	Call	49.71000		0.04971		67.53000	0.06753	49.710	7.95	0.04	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	626.15000		0.62615		730.08000	0.73008	626.150	8.56	0.30	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,524.28000		1.52428		1,429.78000	1.42978	1,524.280	8.79	0.53	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	1,106.27000		1.10627		1,036.51000	1.03651	1,106.270	8.95	0.42	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.37199		93.59019		9.33004	93.83936		8.91	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.44733		91.30552		9.40366	91.55937		8.95	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.51585		93.02314		9.47046	93.28161		8.93	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	556.27000		0.55627		607.28000	0.60728	556.270	7.42	0.16	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	764.68000		0.76468		828.97000	0.82897	764.680	7.47	0.21	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	1,802.29000		1.80229		1,911.92000	1.91192	1,802.290	8.27	0.37	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,827.53000		1.82753		1,938.04000	1.93804	1,827.530	8.29	0.37	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	2,151.52000		2.15152		2,077.73000	2.07773	2,151.520	9.83	0.35	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,760.27000		1.76027		1,701.40000	1.70140	1,760.270	10.43	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			9.66293		93.03209		9.62785	93.26278		9.84	0.00	0.00	0	70,493.00
R2032	On 07/05/2020	Bond Future			9.74073		90.56712		9.70438	90.80197		10.42	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.81934		92.23441		9.78164	92.47368		10.07	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.89687		89.81074		9.85779	90.05434		10.55	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,120.22000		1.12022		1,192.16000	1.19216	1,120.220	9.40	0.24	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,222.93000		2.22293		2,333.46000	2.33346	2,222.930	9.94	0.39	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	1,424.36000		1.42436		1,384.01000	1.38401	1,424.360	11.98	0.22	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			9.96866		95.57870		9.91828	95.94398		10.77	0.00	0.00	0	118,772.00
R2035	On 07/05/2020	Bond Future			10.04719		92.81650		9.99511	93.18837		11.44	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	438.91000		0.43891		508.89000	0.50889	438.910	10.14	0.14	0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 07/05/2020	Bond Future	9.18	Call	533.20000	0.53320		613.40000	0.61340	533.200	10.26	0.17	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	1,795.85000	1.79585		1,970.37000	1.97037	1,795.850	11.15	0.39	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	1,885.53000	1.88553		2,065.03000	2.06503	1,885.530	11.19	0.40	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	1,462.51000	1.46251		1,379.34000	1.37934	1,462.510	12.27	0.30	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	1,172.09000	1.17209		1,105.54000	1.10554	1,172.090	12.60	0.25	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			10.12628	94.52482		10.07239	94.90359		11.08	0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	378.36000	0.37836		429.41000	0.42941	378.360	9.87	0.11	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	608.37000	0.60837		681.76000	0.68176	608.370	9.87	0.16	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			10.20763	91.80205		10.15187	92.18784		11.67	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			10.12570	87.19934		10.08047	87.52707		11.99	0.00	0.00	0	72,568.00	
R2037	On 07/05/2020	Bond Future			10.20839	88.78775		10.16166	89.12140		12.15	0.00	0.00	0	0.00	
R2037	On 06/08/2020	Bond Future			10.29321	86.16217		10.24487	86.50203		12.36	0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			10.37133	87.78493		10.32141	88.13103		12.42	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			10.28705	89.44205		10.23673	89.82978		12.45	0.00	320,202,539.00	3,580	50,755.00	
R2040	On 07/05/2020	Bond Future			10.37142	91.07126		10.31944	91.46603		12.65	0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	609.10000	0.60910		697.46000	0.69746	609.100	11.47	0.17	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	1,760.82000	1.76082		1,935.82000	1.93582	1,760.820	12.33	0.37	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.45802	88.23679		10.40426	88.63893		12.89	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			10.53789	89.89895		10.48239	90.30849		12.97	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1,370.11000	1.37011		1,485.40000	1.48540	1,370.110	11.84	0.24	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	2,645.06000	2.64506		2,820.98000	2.82098	2,645.060	12.44	0.38	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	2,184.50000	2.18450		2,095.20000	2.09520	2,184.500	14.41	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			10.35565	86.13174		10.31557	86.44325		13.12	0.00	2,583,952.20	30	49,243.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	8.66000	0.00866		13.16000	0.01316	8.660	11.14	0.01	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	309.77000	0.30977		380.34000	0.38034	309.770	12.04	0.14	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	831.15000	0.83115		790.65000	0.79065	831.150	14.23	0.26	0.00	0	328.00	
R2044	On 07/05/2020	Bond Future			10.43795	87.70068		10.39657	88.01786		13.32	0.00	0.00	0	0.00	
R2044	On 07/05/2020	Bond Future	9.26	Call	254.73000	0.25473		293.90000	0.29390	254.730	11.57	0.09	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	306.35000	0.30635		351.45000	0.35145	306.350	11.57	0.10	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	414.11000	0.41411		470.67000	0.47067	414.110	11.57	0.13	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,281.88000	1.28188		1,402.51000	1.40251	1,281.880	12.40	0.30	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	1,444.71000	1.44471		1,574.41000	1.57441	1,444.710	12.52	0.32	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	1,472.81000	1.47281		1,604.02000	1.60402	1,472.810	12.54	0.33	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,920.86000	1.92086		1,841.27000	1.84127	1,920.860	13.78	0.34	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,488.56000	1.48856		1,427.35000	1.42735	1,488.560	14.18	0.28	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,369.66000	1.36966		1,313.71000	1.31371	1,369.660	14.34	0.26	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.52234	84.92931		10.47958	85.25232		13.59	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	327.01000	0.32701		364.78000	0.36478	327.010	12.10	0.09	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	649.05000	0.64905		712.83000	0.71283	649.050	12.10	0.15	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,141.59000	1.14159		1,236.37000	1.23637	1,141.590	12.38	0.24	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	1,946.18000	1.94618		2,079.18000	2.07918	1,946.180	12.90	0.34	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,585.20000	2.58520		2,493.68000	2.49368	2,585.200	14.20	0.36	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	2,232.33000	2.23233		2,153.06000	2.15306	2,232.330	14.50	0.32	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.60009	86.52934		10.55597	86.85832		13.68	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	508.43000	0.50843		553.43000	0.55343	508.430	12.49	0.11	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	965.38000	0.96538		1,038.60000	1.03860	965.380	12.49	0.18	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	1,772.23000	1.77223		1,883.82000	1.88382	1,772.230	12.77	0.28	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,438.97000	2.43897		2,575.43000	2.57543	2,438.970	13.08	0.35	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	2,585.79000	2.58579		2,727.19000	2.72719	2,585.790	13.14	0.37	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,982.39000	2.98239		2,891.67000	2.89167	2,982.390	14.60	0.34	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,568.57000	2.56857		2,490.43000	2.49043	2,568.570	14.98	0.30	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	2,480.39000	2.48039		2,404.99000	2.40499	2,480.390	15.07	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			10.32636	89.59559		10.28628	89.91572		12.84	0.00	0.00	0	94,080.00	
R2048	On 07/05/2020	Bond Future			10.40220	86.78781		10.36086	87.11371		13.72	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.47852	88.38435		10.43584	88.71631		13.32	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	336.90000	0.33690		375.95000	0.37595	336.900	11.85	0.09	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	561.76000	0.56176		619.63000	0.61963	561.760	11.85	0.13	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.55624	85.61016		10.51219	85.94828		14.10	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			6.59579	102.62640		6.59439	102.62791		0.55	0.00	0.00	0	11,695.00	
R208	On 07/05/2020	Bond Future			6.36394	101.09254		6.36220	101.09402		0.53	0.00	0.00	0	0.00	
R208	On 06/08/2020	Bond Future			5.90382	102.96428		5.90146	102.96574		0.41	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.81253	101.48825		4.80874	101.48970		0.24	0.00	0.00	0	0.00	
R208	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
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			9.98494	72.63380		9.93971	72.91332		12.17	0.00	39,585,421.00	545	106,341.00	
R209	On 06/02/2020	Bond Future	9.40	Call	267.44000	0.26744		332.67000	0.33267	267.440	11.22	0.15	0.00	0	7,500.00	
R209	On 07/05/2020	Bond Future			10.05842	70.80566		10.01178	71.09025		12.97	0.00	0.00	0	0.00	
R209	On 06/08/2020	Bond Future			10.13233	72.10854		10.08422	72.39841		12.59	0.00	0.00	0	0.00	
R209	On 05/11/2020	Bond Future			10.20483	70.31508		10.15521	70.61032		13.23	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		188.72757	188.72757		188.73013	188.73013			0.00	0.00	0	1,772.00
R210	On 07/05/2020	Bond Future		189.56146	189.56146		189.56385	189.56385			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future		193.14679	193.14679		193.14913	193.14913			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future		194.05216	194.05216		194.05446	194.05446			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		161.72076	161.72076		161.75905	161.75905			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future		164.70603	164.70603		164.74491	164.74491			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future		165.52741	165.52741		165.56692	165.56692			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future		168.63625	168.63625		168.67644	168.67644			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		9.52841	86.11834		9.48818	86.35833		9.45	0.00	0.00	0	24,118.00
R213	On 07/05/2020	Bond Future		9.59993	84.13523		9.55826	84.37957		10.03	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future		9.67159	85.68473		9.62838	85.93363		9.68	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future		9.74615	83.74580		9.70134	83.99929		10.10	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		10.24957	70.81804		10.20438	71.10491		13.18	0.00	0.00	0	17,680.00
R214	On 06/02/2020	Bond Future	9.52	Call	158.81000	0.15881	204.13000	0.20413	158.810	11.82	0.10	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	603.61000	0.60361	713.84000	0.71384	603.610	12.54	0.27	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	1,128.75000	1.12875	1,056.45000	1.05645	1,128.750	13.47	0.38	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future		10.32312	68.80997		10.27658	69.10195		14.09	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	353.08000	0.35308	404.86000	0.40486	353.080	12.40	0.13	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,377.91000	1.37791	1,505.01000	1.50501	1,377.910	13.55	0.35	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,731.20000	1.73120	1,652.17000	1.65217	1,731.200	14.85	0.36	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future		10.39699	70.07590		10.34901	70.37332		13.68	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future		10.47229	68.09823		10.42285	68.40109		14.44	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>394,558,597.14</b>	<b>4,383</b>	<b>1 174 726.00</b>

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
------------------	--------	------------	-----------	------------	-----------	--------------	----------------	-------------------	------------	-------	-------------	------------------	---------------

**Grand Total:** 394,558,597.14    4,383    1 174 726.00