



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: 23/10/2019

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	94.99000	94.99000		95.02000	95.02000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	668.61200	668.61200		668.67500	668.67500			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	680.67500	680.67500		680.74000	680.74000			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	693.05600	693.05600		693.12200	693.12200			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	705.94400	705.94400		706.01200	706.01200			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	778.20900	778.20900		778.18200	778.18200			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	792.24900	792.24900		792.22200	792.22200			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	806.66000	806.66000		806.63200	806.63200			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	821.66100	821.66100		821.63300	821.63300			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	698.15200	698.15200		698.09300	698.09300			0.00	0.00	0	202.00
ALBI	On 06/02/2020	Index Future	710.74800	710.74800		710.68900	710.68900			0.00	0.00	0	352.00
ALBI	On 07/05/2020	Index Future	723.67600	723.67600		723.61500	723.61500			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	737.13400	737.13400		737.07200	737.07200			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	10.70846	78.28382		10.70713	78.29170				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	10.82046	79.69616		10.81902	79.70454				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	10.93232	77.35215		10.93087	77.36045				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.04278	78.79062		11.04128	78.79905				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	11.07278	79.23981		11.07635	79.21569				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.18065	80.66944		11.18430	80.64519				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.29271	77.87225		11.29651	77.84744				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.40213	79.32037		11.40607	79.29507				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	690.99500	690.99500		690.92400	690.92400				0.00	1,547,828,800.00	224	436.00
GOVI	On 06/02/2020	GOVI	703.46200	703.46200		703.39000	703.39000				0.00	1,568,720,260.00	223	1,005.00
GOVI	On 07/05/2020	GOVI	716.25800	716.25800		716.18400	716.18400				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	729.57800	729.57800		729.50300	729.50300				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.63421	137.63421		137.69902	137.69902				0.00	0.00	0	731.00
I2025	On 06/02/2020	Bond Future	138.67746	138.67746		138.74402	138.74402				0.00	0.00	0	861.00
I2025	On 07/05/2020	Bond Future	141.23301	141.23301		141.30038	141.30038				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	142.38667	142.38667		142.45526	142.45526				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future	101.88193	101.88193		102.00736	102.00736				0.00	0.00	0	1,851.00
I2029	On 06/02/2020	Bond Future	103.74529	103.74529		103.87342	103.87342				0.00	0.00	0	3,860.00
I2029	On 07/05/2020	Bond Future	104.54459	104.54459		104.67479	104.67479				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	106.51280	106.51280		106.64538	106.64538				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	102.13429	102.13429		102.36274	102.36274				0.00	0.00	0	490.00
I2033	On 06/02/2020	Bond Future	104.00233	104.00233		104.23525	104.23525				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		104.72344	104.72344		104.96033	104.96033			0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future		106.69499	106.69499		106.93634	106.93634			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		120.30769	120.30769		120.64696	120.64696			0.00	0.00	0	13,976.00
I2038	On 06/02/2020	Bond Future		120.84988	120.84988		121.19582	121.19582			0.00	0.00	0	8,044.00
I2038	On 07/05/2020	Bond Future		123.07680	123.07680		123.42879	123.42879			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		123.70057	123.70057		124.05906	124.05906			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		110.72956	110.72956		110.92518	110.92518			0.00	0.00	0	12,374.00
I2046	On 06/02/2020	Bond Future		112.75494	112.75494		112.95432	112.95432			0.00	0.00	0	4,591.00
I2046	On 07/05/2020	Bond Future		113.08464	113.08464		113.28748	113.28748			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		115.21347	115.21347		115.42016	115.42016			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		115.25283	115.25283		115.47586	115.47586			0.00	0.00	0	7,941.00
I2050	On 06/02/2020	Bond Future		115.52524	115.52524		115.75259	115.75259			0.00	0.00	0	5,011.00
I2050	On 07/05/2020	Bond Future		117.65408	117.65408		117.88551	117.88551			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		117.98913	117.98913		118.22488	118.22488			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		261.44800	261.44800		261.78300	261.78300			0.00	261,448,000.00	100	1,030.00
IGOV	On 06/02/2020	Index Future		266.23000	266.23000		266.57200	266.57200			0.00	266,230,000.00	100	149.00
IGOV	On 07/05/2020	Index Future		271.13600	271.13600		271.48400	271.48400			0.00	0.00	0	0.00
IGOV	On 06/08/2020	Index Future		276.24100	276.24100		276.59500	276.59500			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		8.20815	116.27089		8.20980	116.26146		6.14	0.00	0.00	0	89,879.00
R186	On 07/11/2019	Bond Future	8.20	Put	598.23000	0.59823	623.83000	0.62383	598.230	6.11	0.51	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	640.43000	0.64043	656.14000	0.65614	640.430	6.13	0.54	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	465.25000	0.46525	489.94000	0.48994	465.250	6.14	0.43	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	703.97000	0.70397	719.23000	0.71923	703.970	6.14	0.57	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	16.16000	0.01616	20.35000	0.02035	16.160	6.57	0.03	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future		8.25233	113.06452		8.25397	113.05545		6.28	0.00	16,959,678.00	150	63,290.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,151.05000	1.15105	1,158.97000	1.15897	1,151.050	6.21	0.42	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	969.45000	0.96945	984.16000	0.98416	969.450	6.44	0.36	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	366.73000	0.36673	376.11000	0.37611	366.730	6.96	0.16	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.29704	115.12094		8.29882	115.11140		6.18	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	604.74000	0.60474	609.79000	0.60979	604.740	5.67	0.22	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	2,048.56000	2.04856	2,055.85000	2.05585	2,048.560	6.20	0.50	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	999.62000	0.99962	1,014.75000	1.01475	999.620	6.88	0.27	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future		8.33650	111.95701		8.33838	111.94727		6.36	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			308.57703		308.57703		308.58036	308.58036			0.00	0.00	0	1,557.00
R197	On 06/02/2020	Bond Future			306.56587		306.56587		306.57030	306.57030			0.00	0.00	0	2,390.00
R197	On 07/05/2020	Bond Future			312.21519		312.21519		312.21898	312.21898			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			310.30013		310.30013		310.30379	310.30379			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			232.87262		232.87262		233.37148	233.37148			0.00	0.00	0	8,018.00
R202	On 06/02/2020	Bond Future			233.06577		233.06577		233.57462	233.57462			0.00	0.00	0	2,647.00
R202	On 07/05/2020	Bond Future			237.36081		237.36081		237.87836	237.87836			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			237.69029		237.69029		238.21748	238.21748			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			7.27232		102.92500		7.26773	102.93837		2.46	0.00	2,640,746,725.00	25,657	32,540.00
R2023	On 06/02/2020	Bond Future			7.27525		104.78194		7.27008	104.79596		2.50	0.00	2,688,390,234.58	25,657	29,306.00
R2023	On 07/05/2020	Bond Future			7.25992		102.75530		7.25434	102.76933		2.61	0.00	0.00	0	0.00
R2023	On 06/08/2020	Bond Future			7.21980		104.66618		7.21363	104.68045		2.61	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			8.90490		96.24990		8.90690	96.23718		9.03	0.00	70,936,176.30	737	47,738.00
R2030	On 07/11/2019	Bond Future	8.60	Call	102.22000		0.10222		113.75000	0.11375	102.220	8.57	0.12	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	564.06000		0.56406		595.36000	0.59536	564.060	8.98	0.43	0.00	0	5,070.00
R2030	On 07/11/2019	Bond Future	9.05	Put	338.53000		0.33853		365.51000	0.36551	338.530	9.09	0.30	0.00	0	5,403.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,485.44000		1.48544		1,496.82000	1.49682	1,485.440	9.14	0.76	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	139.21000		0.13921		157.07000	0.15707	139.210	9.25	0.15	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.30	Put	71.78000		0.07178		83.92000	0.08392	71.780	9.39	0.08	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	50.78000		0.05078		60.51000	0.06051	50.780	9.48	0.06	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	1.96000		0.00196		2.86000	0.00286	1.960	10.17	0.00	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	0.87000		0.00087		1.33000	0.00133	0.870	10.30	0.00	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			8.96262		93.97767		8.96463	93.96515		9.23	0.00	69,261,542.79	737	55,005.00
R2030	On 06/02/2020	Bond Future	8.40	Call	519.48000		0.51948		529.31000	0.52931	519.480	8.57	0.21	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,980.94000		1.98094		1,991.17000	1.99117	1,980.940	9.23	0.53	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,142.47000		1.14247		1,164.54000	1.16454	1,142.470	9.48	0.35	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.02361		95.68679		9.02573	95.67384		9.08	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.08213		93.45723		9.08434	93.44401		9.56	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			9.23587		93.76799		9.23806	93.75283		10.54	0.00	594,957,896.55	6,345	37,141.00
R2032	On 06/02/2020	Bond Future			9.29985		95.45971		9.30206	95.44467		10.29	0.00	605,691,859.95	6,345	36,505.00

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			9.36495		93.03631		9.36727	93.02078		10.49	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.42724		94.76643		9.42965	94.75057		10.76	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			9.50193		96.76159		9.49427	96.82052		11.47	0.00	721,067,368.68	7,452	67,942.00
R2035	On 07/11/2019	Bond Future	8.92	Call	10.11000		0.01011		14.10000	0.01410	10.110	10.46	0.01	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	970.45000		0.97045	1,035.36000	1.03536	970.450	11.50	0.53	0.00	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	14.61000		0.01461	17.62000	0.01762	14.610	12.86	0.02	0.00	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.57282		98.50727		9.56484	98.56772		11.20	0.00	734,076,176.04	7,452	44,898.00
R2035	On 07/05/2020	Bond Future			9.63846		95.79565		9.63024	95.85702		11.46	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,426.79000		1.42679	1,462.65000	1.46265	1,426.790	10.60	0.31	0.00	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,633.15000		3.63315	3,689.45000	3.68945	3,633.150	11.46	0.56	0.00	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	914.38000		0.91438	920.58000	0.92058	914.380	13.08	0.18	0.00	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.70110		97.57710		9.69261	97.63956		11.81	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,654.41000		1.65441	1,688.91000	1.68891	1,654.410	12.26	0.27	0.00	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,441.31000		2.44131	2,482.89000	2.48289	2,441.310	13.07	0.34	0.00	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			9.63628		92.91855		9.63352	92.93989		12.17	0.00	590,590,303.80	6,356	59,223.00
R2037	On 06/02/2020	Bond Future			9.70310		90.33570		9.70020	90.35781		12.46	0.00	574,173,709.20	6,356	31,839.00
R2037	On 07/05/2020	Bond Future			9.77230		91.97853		9.76933	92.00087		12.19	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			9.84003		89.42946		9.83697	89.45215		13.17	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			9.78653		95.64473		9.78885	95.62556		12.66	0.00	333,513,173.51	3,487	22,727.00
R2040	On 07/11/2019	Bond Future	9.30	Call	34.70000		0.03470	40.82000	0.04082	34.700	11.78	0.04	0.00	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,041.92000		1.04192	1,066.60000	1.06660	1,041.920	12.75	0.52	0.00	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.85502		92.86048		9.85737	92.84133		12.99	0.00	179,870,749.76	1,937	25,542.00
R2040	On 07/05/2020	Bond Future			9.92572		94.54927		9.92817	94.52956		12.72	0.00	0.00	0	0.00
R2040	On 06/08/2020	Bond Future			9.99513		91.79737		9.99766	91.77729		13.80	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			9.84622		92.39933		9.85351	92.33814		13.36	0.00	224,253,173.91	2,427	16,648.00
R2044	On 07/11/2019	Bond Future	9.19	Call	5.31000		0.00531	6.51000	0.00651	5.310	12.21	0.01	0.00	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	615.66000		0.61566	625.64000	0.62564	615.660	13.34	0.37	0.00	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	26.32000		0.02632	34.01000	0.03401	26.320	15.12	0.02	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.91282		89.68186		9.92029	89.61994		13.72	0.00	16,232,416.66	181	25,302.00
R2044	On 06/02/2020	Bond Future	9.09	Call	311.21000		0.31121	310.51000	0.31051	311.210	11.77	0.12	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,920.45000		1.92045	1,909.85000	1.90985	1,920.450	13.29	0.43	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	666.11000		0.66611	688.60000	0.68860	666.110	15.40	0.16	0.00	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			9.98140		91.31283		9.98913	91.24955		13.44	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,134.98000		1.13498	1,128.18000	1.12818	1,134.980	12.22	0.24	0.00	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,311.33000		1.31133	1,303.43000	1.30343	1,311.330	12.36	0.27	0.00	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	3,288.78000		3.28878	3,272.04000	3.27204	3,288.780		13.32	0.49	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,583.00000		3.58300	3,564.68000	3.56468	3,583.000		13.41	0.52	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,181.60000		1.18160	1,205.04000	1.20504	1,181.600		15.34	0.20	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,073.87000		1.07387	1,095.93000	1.09593	1,073.870		15.34	0.18	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.04867		88.62607	10.05664	88.56165			14.59	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1,271.12000		1.27112	1,266.95000	1.26695	1,271.120		13.36	0.22	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.66	Call	3,104.83000		3.10483	3,092.00000	3.09200	3,104.830		14.21	0.41	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,205.59000		2.20559	2,235.24000	2.23524	2,205.590		15.99	0.27	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			9.83140		91.46739	9.84375	91.36064			13.79	0.00	308,793,908.64	3,376	75,662.00
R2048	On 06/02/2020	Bond Future			9.89931		93.11759	9.91200	93.00930			13.50	0.00	302,259,697.14	3,246	32,054.00
R2048	On 07/05/2020	Bond Future			9.96228		90.37138	9.97538	90.26088			13.90	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.02264		92.05190	10.03614	91.93933			14.42	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1,726.82000		1.72682	1,702.57000	1.70257	1,726.820		14.85	0.25	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,410.11000		2.41011	2,381.91000	2.38191	2,410.110		15.19	0.32	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			6.84487		102.39604	6.83388	102.39799			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			6.61810		100.95475	6.61480	100.95906			0.66	0.00	0.00	0	10,561.00
R208	On 06/02/2020	Bond Future			6.45711		102.77613	6.45267	102.78092			0.60	0.00	0.00	0	549.00
R208	On 07/05/2020	Bond Future			6.18844		101.24213	6.18299	101.24678			0.57	0.00	0.00	0	0.00
R208	On 06/08/2020	Bond Future			5.64535		103.12487	5.63778	103.12958			0.48	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			9.50019		73.98799	9.49721	74.00761			13.00	0.00	11,986,054.38	162	95,044.00
R209	On 07/11/2019	Bond Future	8.92	Call	10.43000		0.01043	13.58000	0.01358	10.430		11.99	0.02	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	331.04000		0.33104	359.12000	0.35912	331.040		12.74	0.28	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	777.25000		0.77725	813.94000	0.81394	777.250		13.00	0.51	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	210.11000		0.21011	225.20000	0.22520	210.110		13.47	0.19	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.56027		75.32288	9.55716	75.34312			12.81	0.00	0.00	0	9,692.00
R209	On 07/05/2020	Bond Future			9.62101		73.54161	9.61783	73.56206			13.16	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.67914		74.90919	9.67586	74.93004			13.50	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	188.10542		188.10542		188.16837	188.16837			0.00	0.00	0	1,055.00
R210	On 06/02/2020	Bond Future	191.54576		191.54576		191.61060	191.61060			0.00	0.00	0	1,772.00
R210	On 07/05/2020	Bond Future	192.42566		192.42566		192.49116	192.49116			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future	196.04830		196.04830		196.11487	196.11487			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future	161.92950		161.92950		162.07110	162.07110			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future	162.64522		162.64522		162.78999	162.78999			0.00	0.00	0	4,084.00
R212	On 07/05/2020	Bond Future	165.64236		165.64236		165.78940	165.78940			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future	166.46731		166.46731		166.61702	166.61702			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	9.09589		86.78519		9.09809	86.77138		10.09	0.00	58,840,358.82	678	21,731.00
R213	On 06/02/2020	Bond Future	9.16001		88.35093		9.16223	88.33724		9.93	0.00	59,901,930.54	678	2,099.00
R213	On 07/05/2020	Bond Future	9.21882		86.40597		9.22115	86.39184		10.21	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future	9.27399		88.01281		9.27641	87.99838		10.34	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	9.75612		72.30562		9.75835	72.29041		14.21	0.00	201,371,151.70	2,785	15,768.00
R214	On 06/02/2020	Bond Future	9.82218		73.61016		9.82443	73.59499		13.96	0.00	205,004,295.60	2,785	3,247.00
R214	On 07/05/2020	Bond Future	9.88338		71.65083		9.88573	71.63515		14.34	0.00	0.00	0	0.00
R214	On 06/08/2020	Bond Future	9.94186		72.98325		9.94428	72.96727		14.78	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 :											14,853,105,641.55	115,633	1 270 897.00	
Grand Total:											14,853,105,641.55	115,633	1 270 897.00	