



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: 10/12/2019

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
Derivatives													
5Y STND	On 21/12/2021	Interest Rate Swap	95.29000	95.29000		95.23000	95.23000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	679.89100	679.89100		680.33800	680.33800			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	692.28100	692.28100		692.74900	692.74900			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	705.05100	705.05100		705.54900	705.54900			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	780.65300	780.65300		783.28600	783.28600			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	794.87900	794.87900		797.57500	797.57500			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	809.54200	809.54200		812.31200	812.31200			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	693.71000	693.71000		696.82100	696.82100			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	706.35200	706.35200		709.53300	709.53300			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	719.38100	719.38100		722.64300	722.64300			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	11.18852	77.59547	11.10781	78.04897				0.00	0.00	0	350.00
ES33		On 07/05/2020	Bond Future	11.31343	75.21581	11.22945	75.67913				0.00	0.00	0	0.00
ES33		On 06/08/2020	Bond Future	11.44172	76.59466	11.35412	77.06899				0.00	0.00	0	0.00
ES33		On 05/11/2020	Bond Future	11.57193	74.24490	11.48073	74.72959				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	11.50953	78.53438	11.43394	79.01633				0.00	0.00	0	4,919.00
ES42		On 07/05/2020	Bond Future	11.63330	75.70098	11.55464	76.19325				0.00	0.00	0	0.00
ES42		On 06/08/2020	Bond Future	11.75848	77.08780	11.67649	77.59171				0.00	0.00	0	0.00
ES42		On 05/11/2020	Bond Future	11.88450	74.27749	11.79917	74.79230				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	685.68500	685.68500	688.86300	688.86300				0.00	0.00	0	1,242.00
GOVI		On 07/05/2020	GOVI	698.18100	698.18100	701.43000	701.43000				0.00	0.00	0	0.00
GOVI		On 06/08/2020	GOVI	711.05900	711.05900	714.39100	714.39100				0.00	0.00	0	0.00
I2025		On 06/02/2020	Bond Future	136.62967	136.62967	136.60031	136.60031				0.00	0.00	0	4,913.00
I2025		On 07/05/2020	Bond Future	139.15261	139.15261	139.12543	139.12543				0.00	0.00	0	0.00
I2025		On 06/08/2020	Bond Future	140.27792	140.27792	140.25460	140.25460				0.00	0.00	0	0.00
I2025		On 05/11/2020	Bond Future	142.91022	142.91022	142.88935	142.88935				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	101.92346	101.92346	101.92570	101.92570				0.00	0.00	0	3,765.00
I2029		On 07/05/2020	Bond Future	102.69577	102.69577	102.70012	102.70012				0.00	0.00	0	0.00
I2029		On 06/08/2020	Bond Future	104.63452	104.63452	104.64214	104.64214				0.00	0.00	0	0.00
I2029		On 05/11/2020	Bond Future	105.45805	105.45805	105.46789	105.46789				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	100.83945	100.83945	101.01134	101.01134				0.00	0.00	0	6,260.00
I2033		On 07/05/2020	Bond Future	101.50934	101.50934	101.68644	101.68644				0.00	0.00	0	0.00
I2033		On 06/08/2020	Bond Future	103.42581	103.42581	103.60940	103.60940				0.00	0.00	0	0.00
I2033		On 05/11/2020	Bond Future	104.14819	104.14819	104.33732	104.33732				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			116.96371		116.96371		116.79880	116.79880			0.00	0.00	0	10,814.00
I2038	On 07/05/2020	Bond Future			119.12336		119.12336		118.95781	118.95781			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			119.68283		119.68283		119.51787	119.51787			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			121.92866		121.92866		121.76303	121.76303			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			107.38220		107.38220		107.67120	107.67120			0.00	0.00	0	12,785.00
I2046	On 07/05/2020	Bond Future			107.62135		107.62135		107.91764	107.91764			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			109.65303		109.65303		109.95832	109.95832			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			109.91923		109.91923		110.23263	110.23263			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			108.79246		108.79246		109.87104	109.87104			0.00	0.00	0	11,827.00
I2050	On 07/05/2020	Bond Future			110.80145		110.80145		111.90210	111.90210			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			111.01775		111.01775		112.14269	112.14269			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			113.10106		113.10106		114.24936	114.24936			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			259.32800		259.32800		259.73000	259.73000			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future			264.11700		264.11700		264.53100	264.53100			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			269.05100		269.05100		269.48100	269.48100			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			8.45041		111.97489		8.39917	112.25545		5.85	0.00	191,141,137.23	1,707	103,532.00
R186	On 06/02/2020	Bond Future	8.11	Call	337.08000		0.33708		414.33000	0.41433	337.080	5.63	0.23	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	910.72000		0.91072		798.01000	0.79801	910.720	5.85	0.45	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	203.31000		0.20331		171.76000	0.17176	203.310	6.29	0.14	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.50470		114.01542		8.45037	114.30329		6.01	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	202.49000		0.20249		238.86000	0.23886	202.490	5.32	0.11	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	3,752.56000		3.75256		3,534.67000	3.53467	3,752.560	5.53	0.78	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,174.79000		1.17479		1,298.45000	1.29845	1,174.790	5.84	0.40	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,759.16000		1.75916		1,626.38000	1.62638	1,759.160	6.01	0.49	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	947.83000		0.94783		867.40000	0.86740	947.830	6.43	0.31	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.55935		110.80992		8.50139	111.10680		5.98	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.61054		112.89020		8.54896	113.19473		5.86	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			301.64524		301.64524		301.70935	301.70935			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future			307.21539		307.21539		307.28669	307.28669			0.00	0.00	0	0.00

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R197	On 06/08/2020	Bond Future			305.24076		305.24076		305.32290	305.32290			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			310.96839		310.96839		311.05829	311.05829			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			226.39486		226.39486		226.89461	226.89461			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future			230.57549		230.57549		231.08885	231.08885			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			230.79913		230.79913		231.32945	231.32945			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			235.13014		235.13014		235.67498	235.67498			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			7.29856		104.71876		7.28768	104.74824		2.36	0.00	0.00	0	42,421.00
R2023	On 07/05/2020	Bond Future			7.28411		102.69450		7.27136	102.72654		2.58	0.00	821,556.00	8	13,512.00
R2023	On 06/08/2020	Bond Future			7.25333		104.58865		7.23780	104.62455		2.44	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.21707		102.61648		7.19872	102.65512		2.38	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			9.27134		92.07945		9.20529	92.48128		8.72	0.00	3,314,860.20	36	77,569.00
R2030	On 06/02/2020	Bond Future	8.40	Call	38.58000		0.03858		57.02000	0.05702	38.580	7.90	0.03	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	593.55000		0.59355		734.93000	0.73493	593.550	8.49	0.30	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,343.57000		1.34357		1,159.94000	1.15994	1,343.570	8.72	0.51	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	944.69000		0.94469		804.34000	0.80434	944.690	8.89	0.40	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.34384		93.75729		9.27489	94.16829		9.03	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.41861		91.47237		9.34633	91.89404		9.05	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.48627		93.19147		9.41081	93.62274		8.99	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	571.08000		0.57108		649.59000	0.64959	571.080	7.45	0.17	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	785.25000		0.78525		884.96000	0.88496	785.250	7.50	0.21	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,147.50000		1.14750		1,275.60000	1.27560	1,147.500	7.82	0.28	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	1,845.12000		1.84512		2,016.66000	2.01666	1,845.120	8.31	0.38	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,870.78000		1.87078		2,043.74000	2.04374	1,870.780	8.33	0.38	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,389.97000		2.38997		2,589.20000	2.58920	2,389.970	8.61	0.44	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	2,078.95000		2.07895		1,941.65000	1.94165	2,078.950	9.90	0.34	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,699.11000		1.69911		1,586.60000	1.58660	1,699.110	10.51	0.28	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	1,596.32000		1.59632		1,490.70000	1.49070	1,596.320	10.71	0.26	0.00	0	3,000.00
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			9.64567		93.14549		9.57472	93.61373		9.81	0.00	27,943,647.00	300	70,738.00
R2032	On 07/05/2020	Bond Future			9.72276		90.68311		9.64896	91.16165		10.61	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.80123		92.34924		9.72424	92.83966		10.21	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.87835		89.92607		9.79822	90.42743		10.64	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,131.52000		1.13152		1,263.92000	1.26392	1,131.520	9.45	0.25	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,446.49000		1.44649		1,603.30000	1.60330	1,446.490	9.59	0.29	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,250.73000		2.25073		2,458.17000	2.45817	2,250.730	10.00	0.39	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	2,736.36000		2.73636		2,969.41000	2.96941	2,736.360	10.21	0.44	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	1,526.37000		1.52637		1,415.99000	1.41599	1,526.370	12.10	0.24	0.00	0	3,000.00

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R2032	On 05/11/2020	Bond Future	11.08	Put	1,397.65000		1.39765	1,294.76000	1.29476	1,397.650	12.12	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			9.97632		95.52334	9.89528	96.11145		10.82	0.00	51,582,603.60	540	118,255.00	
R2035	On 07/05/2020	Bond Future			10.05504		92.76064	9.97099	93.36135		11.71	0.00	0.00	0	0.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	435.14000		0.43514	532.21000	0.53221	435.140	10.44	0.14	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.18	Call	528.12000		0.52812	639.83000	0.63983	528.120	10.56	0.16	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	1,770.60000		1.77060	2,022.62000	2.02262	1,770.600	11.43	0.39	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	1,859.11000		1.85911	2,118.84000	2.11884	1,859.110	11.46	0.40	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	1,465.77000		1.46577	1,303.01000	1.30301	1,465.770	12.53	0.30	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	1,172.08000		1.17208	1,038.19000	1.03819	1,172.080	12.86	0.25	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			10.13489		94.46451	10.04749	95.07938		11.29	0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	381.34000		0.38134	454.63000	0.45463	381.340	10.10	0.11	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	611.22000		0.61122	717.68000	0.71768	611.220	10.10	0.16	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			10.21677		91.73904	10.12607	92.36716		11.83	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			10.14902		87.03110	10.07315	87.58028		12.04	0.00	24,368,708.00	280	77,166.00	
R2037	On 07/05/2020	Bond Future			10.23242		88.61693	10.15378	89.17785		12.44	0.00	0.00	0	0.00	
R2037	On 06/08/2020	Bond Future			10.31854		85.98489	10.23677	86.55918		12.59	0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			10.39771		87.60288	10.31301	88.18947		12.58	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			10.26423		89.61755	10.20371	90.08567		12.51	0.00	0.00	0	52,705.00	
R2040	On 07/05/2020	Bond Future			10.34777		91.25053	10.28503	91.72891		12.94	0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	571.06000		0.57106	661.83000	0.66183	571.060	11.31	0.17	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	1,735.23000		1.73523	1,927.11000	1.92711	1,735.230	12.24	0.37	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.43401		88.41603	10.36874	88.90624		13.13	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			10.51330		90.08003	10.44567	90.58113		13.14	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1,418.82000		1.41882	1,550.86000	1.55086	1,418.820	12.00	0.25	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	1,958.83000		1.95883	2,123.23000	2.12323	1,958.830	12.29	0.31	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	2,717.45000		2.71745	2,920.66000	2.92066	2,717.450	12.60	0.38	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	3,464.93000		3.46493	3,700.79000	3.70079	3,464.930	12.86	0.45	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	2,135.72000		2.13572	2,013.60000	2.01360	2,135.720	14.58	0.26	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	1,764.85000		1.76485	1,659.55000	1.65955	1,764.850	14.58	0.23	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			10.36875		86.03033	10.29803	86.58017		13.17	0.00	0.00	0	50,331.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	4.91000		0.00491	8.33000	0.00833	4.910	11.27	0.00	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	198.59000		0.19859	272.55000	0.27255	198.590	11.44	0.11	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	693.47000		0.69347	581.24000	0.58124	693.470	13.69	0.24	0.00	0	328.00	
R2044	On 07/05/2020	Bond Future			10.45142		87.59786	10.37818	88.15946		13.62	0.00	0.00	0	0.00	
R2044	On 07/05/2020	Bond Future	9.26	Call	248.91000		0.24891	303.83000	0.30383	248.910	11.91	0.08	0.00	0	556.00	

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	9.33	Call	299.42000	0.29942		363.16000	0.36316	299.420	11.91	0.10	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	404.92000	0.40492		485.92000	0.48592	404.920	11.91	0.13	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,249.42000	1.24942		1,429.31000	1.42931	1,249.420	12.72	0.29	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	1,407.96000	1.40796		1,602.41000	1.60241	1,407.960	12.83	0.32	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	1,435.51000	1.43551		1,632.40000	1.63240	1,435.510	12.85	0.32	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,942.67000	1.94267		1,763.57000	1.76357	1,942.670	14.07	0.35	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,501.14000	1.50114		1,357.19000	1.35719	1,501.140	14.47	0.28	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,379.56000	1.37956		1,245.91000	1.24591	1,379.560	14.62	0.26	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.53668	84.82145		10.46062	85.39620		13.84	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	324.18000	0.32418		380.00000	0.38000	324.180	12.36	0.09	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	642.32000	0.64232		738.81000	0.73881	642.320	12.36	0.15	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,127.98000	1.12798		1,273.93000	1.27393	1,127.980	12.64	0.23	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	1,918.76000	1.91876		2,127.02000	2.12702	1,918.760	13.15	0.34	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,625.91000	2.62591		2,431.53000	2.43153	2,625.910	14.45	0.36	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	2,266.90000	2.26690		2,095.21000	2.09521	2,266.900	14.74	0.32	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.61510	86.41791		10.53637	87.00517		13.85	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	498.12000	0.49812		566.02000	0.56602	498.120	12.65	0.11	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	947.57000	0.94757		1,060.70000	1.06070	947.570	12.65	0.18	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	1,664.95000	1.66495		1,837.92000	1.83792	1,664.950	12.65	0.28	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,308.75000	2.30875		2,523.90000	2.52390	2,308.750	12.94	0.35	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	2,453.72000	2.45372		2,677.44000	2.67744	2,453.720	13.01	0.36	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,895.53000	2.89553		2,707.19000	2.70719	2,895.530	14.37	0.34	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,471.23000	2.47123		2,306.84000	2.30684	2,471.230	14.70	0.30	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	2,381.87000	2.38187		2,222.74000	2.22274	2,381.870	14.79	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			10.35473	89.37025		10.27890	89.97489		12.89	0.00	29,939,033.75	335	94,848.00	
R2048	On 07/05/2020	Bond Future			10.43141	86.55885		10.35296	87.17624		14.03	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.50910	88.14790		10.42774	88.77957		13.56	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	322.59000	0.32259		382.86000	0.38286	322.590	12.10	0.08	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	538.81000	0.53881		629.92000	0.62992	538.810	12.10	0.13	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.58800	85.36785		10.50379	86.01303		14.28	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			6.60669	102.61465		6.60438	102.61714		0.55	0.00	0.00	0	12,683.00	
R208	On 07/05/2020	Bond Future			6.37736	101.08112		6.37203	101.08565		0.56	0.00	0.00	0	0.00	
R208	On 06/08/2020	Bond Future			5.92867	102.94886		5.91601	102.95672		0.43	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.85783	101.47081		4.83166	101.48088		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	

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
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			10.00382		72.51760		9.92288	73.01774		12.11	0.00	0.00	0	104,009.00
R209	On 06/02/2020	Bond Future	9.40	Call	200.13000		0.20013		278.93000	0.27893	200.130	11.17	0.13	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			10.07783		70.68771		9.99412	71.19845		13.19	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			10.15278		71.98585		10.06605	72.50834		12.76	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.22613		70.18889		10.13644	70.72247		13.35	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
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			188.91536		188.91536		188.71270	188.71270			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			189.76028		189.76028		189.55767	189.55767			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			193.34270		193.34270		193.14215	193.14215			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			194.25527		194.25527		194.05491	194.05491			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			161.83395		161.83395		161.84020	161.84020			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future			164.82227		164.82227		164.83184	164.83184			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.64574		165.64574		165.66064	165.66064			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.75400		168.75400		168.77260	168.77260			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			9.49572		86.31328		9.42473	86.73873		9.37	0.00	0.00	0	24,111.00
R213	On 07/05/2020	Bond Future			9.56599		84.33417		9.49218	84.76901		10.15	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.63693		85.88430		9.55992	86.33001		9.77	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.71046		83.94762		9.63031	84.40320		10.15	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			10.24239		70.86349		10.16660	71.34622		13.12	0.00	21,188,183.51	299	19,434.00
R214	On 06/02/2020	Bond Future	9.52	Call	125.18000		0.12518		176.74000	0.17674	125.180	11.79	0.08	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	532.45000		0.53245		678.23000	0.67823	532.450	12.48	0.26	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	1,008.50000		1.00850		851.40000	0.85140	1,008.500	13.41	0.37	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.31567		68.85657		10.23737	69.34951		14.32	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	352.31000		0.35231		425.90000	0.42590	352.310	12.65	0.13	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,374.22000		1.37422		1,563.13000	1.56313	1,374.220	13.79	0.35	0.00	0	1,250.00

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
R214	10.66	Put	1,688.70000		1.68870		1,528.17000	1.52817	1,688.700	15.08	0.36	0.00	0	1,250.00
R214			10.38971		70.12090		10.30864	70.62518		13.86	0.00	0.00	0	0.00
R214			10.46499		68.14281		10.38121	68.65786		14.56	0.00	0.00	0	0.00
R214			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :												350,299,729.29	3,505	1 206 731.00
Grand Total:												350,299,729.29	3,505	1 206 731.00