



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: 05/11/2019

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	95.32000	95.32000		95.33000	95.33000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	666.03400	666.03400		665.59200	665.59200			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	678.02900	678.02900		677.59100	677.59100			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	690.32100	690.32100		689.90200	689.90200			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	703.14800	703.14800		702.70500	702.70500			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	770.04400	770.04400		769.04300	769.04300			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	783.91200	783.91200		782.90600	782.90600			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	798.12400	798.12400		797.13200	797.13200			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	812.95400	812.95400		811.92400	811.92400			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	689.53500	689.53500		688.57400	688.57400			0.00	0.00	0	176.00
ALBI	On 06/02/2020	Index Future	701.95300	701.95300		700.98700	700.98700			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	714.67900	714.67900		713.72400	713.72400			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	727.95900	727.95900		726.96900	726.96900			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	10.88024	77.27514		10.89658	77.18019				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	10.99892	78.66713		11.01562	78.57185				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.11815	76.29960		11.13491	76.20570				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.23567	77.71735		11.25340	77.61978				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	11.22001	78.25550		11.24129	78.11495				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.33343	79.66520		11.35527	79.52341				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.45184	76.84483		11.47398	76.70370				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.56715	78.27271		11.59040	78.12703				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	682.11300	682.11300		681.13000	681.13000				0.00	0.00	0	217.00
GOVI	On 06/02/2020	GOVI	694.39800	694.39800		693.40900	693.40900				0.00	0.00	0	1,223.00
GOVI	On 07/05/2020	GOVI	706.98700	706.98700		706.00800	706.00800				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	720.12300	720.12300		719.11000	719.11000				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	136.78319	136.78319		136.78539	136.78539				0.00	0.00	0	731.00
I2025	On 06/02/2020	Bond Future	137.80716	137.80716		137.81173	137.81173				0.00	0.00	0	1,933.00
I2025	On 07/05/2020	Bond Future	140.33812	140.33812		140.34842	140.34842				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	141.47293	141.47293		141.48009	141.48009				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	101.06557	101.06557		101.06667	101.06667				0.00	0.00	0	1,301.00
I2029	On 06/02/2020	Bond Future	102.91134	102.91134		102.91420	102.91420				0.00	0.00	0	3,860.00
I2029	On 07/05/2020	Bond Future	103.68902	103.68902		103.69609	103.69609				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	105.63960	105.63960		105.64427	105.64427				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	101.20894	101.20894		101.20963	101.20963				0.00	0.00	0	170.00
I2033	On 06/02/2020	Bond Future	103.05731	103.05731		103.05972	103.05972				0.00	0.00	0	6,260.00

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		103.75474	103.75474		103.76125	103.76125			0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future		105.70647	105.70647		105.71079	105.71079			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		118.60319	118.60319		118.60404	118.60404			0.00	0.00	0	10,584.00
I2038	On 06/02/2020	Bond Future		119.11091	119.11091		119.11378	119.11378			0.00	0.00	0	11,481.00
I2038	On 07/05/2020	Bond Future		121.29844	121.29844		121.30623	121.30623			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		121.88697	121.88697		121.89204	121.89204			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		108.74480	108.74480		108.54919	108.54919			0.00	0.00	0	5,390.00
I2046	On 06/02/2020	Bond Future		110.73086	110.73086		110.53358	110.53358			0.00	0.00	0	11,575.00
I2046	On 07/05/2020	Bond Future		111.01641	111.01641		110.82012	110.82012			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		113.10494	113.10494		112.90217	112.90217			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		113.33292	113.33292		113.33359	113.33359			0.00	0.00	0	5,298.00
I2050	On 06/02/2020	Bond Future		113.56316	113.56316		113.56563	113.56563			0.00	0.00	0	11,559.00
I2050	On 07/05/2020	Bond Future		115.64889	115.64889		115.65613	115.65613			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		115.94453	115.94453		115.94929	115.94929			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		259.06800	259.06800		258.94700	258.94700			0.00	111,399,240.00	43	288.00
IGOV	On 06/02/2020	Index Future		263.79900	263.79900		263.68000	263.68000			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future		268.64500	268.64500		268.53400	268.53400			0.00	96,712,200.00	36	47.00
IGOV	On 06/08/2020	Index Future		273.69800	273.69800		273.58000	273.58000			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		8.38262	115.28000		8.40331	115.16324		6.28	0.00	35,736,800.00	310	52,034.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,042.10000	1.04210	1,163.31000	1.16331	1,042.100	6.10	0.98	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	10.81000	0.01081	17.56000	0.01756	10.810	6.13	0.05	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	770.17000	0.77017	895.22000	0.89522	770.170	6.14	0.92	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	18.00000	0.01800	26.29000	0.02629	18.000	6.14	0.08	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	0.03000	0.00003	0.65000	0.00065	0.030	6.46	0.00	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future		8.43620	112.05261		8.45758	111.93571		6.44	0.00	165,501,704.97	1,477	101,870.00
R186	On 06/02/2020	Bond Future	8.11	Call	695.53000	0.69553	666.36000	0.66636	695.530	6.24	0.31	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,283.30000	1.28330	1,345.04000	1.34504	1,283.300	6.44	0.46	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	465.11000	0.46511	496.16000	0.49616	465.110	6.85	0.21	0.00	0	821.00
R186	On 07/05/2020	Bond Future		8.49182	114.08358		8.51346	113.96909		6.35	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	363.05000	0.36305	348.57000	0.34857	363.050	5.66	0.15	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	3,929.34000	3.92934	4,018.50000	4.01850	3,929.340	5.89	0.74	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,496.48000	1.49648	1,454.20000	1.45420	1,496.480	6.19	0.42	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	2,029.83000	2.02983	2,091.73000	2.09173	2,029.830	6.35	0.49	0.00	0	23,208.00

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 07/05/2020	Bond Future	8.93	Put	1,210.48000		1.21048		1,253.87000	1.25387	1,210.480	6.77	0.33	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.54199		110.89873		8.56533	110.77935		6.26	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 07/11/2019	Bond Future			306.12894		306.12894		306.13629	306.13629			0.00	0.00	0	1,550.00
R197	On 06/02/2020	Bond Future			304.06153		304.06153		304.07425	304.07425			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future			309.64604		309.64604		309.67124	309.67124			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			307.67834		307.67834		307.69655	307.69655			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			231.35310		231.35310		230.85244	230.85244			0.00	0.00	0	7,599.00
R202	On 06/02/2020	Bond Future			231.51042		231.51042		231.00473	231.00473			0.00	0.00	0	8,486.00
R202	On 07/05/2020	Bond Future			235.76265		235.76265		235.25688	235.25688			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			236.05883		236.05883		235.53760	235.53760			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			7.39618		102.56497		7.41655	102.50591		2.33	0.00	0.00	0	11,349.00
R2023	On 06/02/2020	Bond Future			7.41179		104.41256		7.43341	104.35422		2.68	0.00	0.00	0	39,862.00
R2023	On 07/05/2020	Bond Future			7.41240		102.37281		7.43448	102.31757		2.70	0.00	818,982.48	8	16,047.00
R2023	On 06/08/2020	Bond Future			7.38930		104.27503		7.41484	104.21625		2.48	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			9.08800		95.09540		9.11378	94.93436		9.20	0.00	0.00	0	24,837.00
R2030	On 07/11/2019	Bond Future	8.60	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.50	0.00	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	892.22000		0.89222	1,061.47000	1.06147	892.220	892.220	8.87	0.92	0.00	0	5,070.00
R2030	On 07/11/2019	Bond Future	9.05	Put	389.49000		0.38949	549.03000	0.54903	389.490	389.490	8.99	0.65	0.00	0	5,403.00
R2030	On 07/11/2019	Bond Future	9.10	Call	293.14000		0.29314	269.55000	0.26955	293.140	293.140	9.04	0.55	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	45.23000		0.04523	115.52000	0.11552	45.230	45.230	9.15	0.14	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.30	Put	5.08000		0.00508	25.69000	0.02569	5.080	5.080	9.26	0.02	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	1.34000		0.00134	10.44000	0.01044	1.340	1.340	9.32	0.01	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.000	9.92	0.00	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.000	10.08	0.00	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			9.15321		92.79976		9.17973	92.63740		9.42	0.00	28,582,326.08	308	77,229.00
R2030	On 06/02/2020	Bond Future	8.40	Call	247.21000		0.24721	231.59000	0.23159	247.210	247.210	8.53	0.13	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,296.16000		1.29616	1,237.69000	1.23769	1,296.160	1,296.160	9.20	0.42	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,475.02000		1.47502	1,556.54000	1.55654	1,475.020	1,475.020	9.42	0.44	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.22260		94.48160		9.24952	94.32013		9.30	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.28936		92.22820		9.31776	92.06142		9.29	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

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R2032	On 07/11/2019	Bond Future			9.42824		92.44901		9.44406	92.34169		10.72	0.00	34,113,684.69	369	19,946.00
R2032	On 06/02/2020	Bond Future			9.49941		94.11442		9.51556	94.00672		10.49	0.00	80,844,286.78	859	62,883.00
R2032	On 07/05/2020	Bond Future			9.57256		91.66076		9.58873	91.55481		10.74	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.64258		93.36387		9.65968	93.25376		10.37	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			9.68850		95.34265		9.70439	95.22324		11.70	0.00	39,853,227.70	418	10,152.00
R2035	On 07/11/2019	Bond Future	8.92	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.43	0.00	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	19.30000		0.01930		34.78000	0.03478	19.300	11.35	0.06	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	0.00000		0.00000		0.07000	0.00007	0.000	12.55	0.00	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.76614		97.06015		9.78236	96.94021		11.43	0.00	20,964,992.40	216	109,447.00
R2035	On 07/05/2020	Bond Future			9.83902		94.31632		9.85526	94.19802		11.70	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	902.47000		0.90247		881.15000	0.88115	902.470	10.40	0.23	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	1,050.54000		1.05054		1,026.56000	1.02656	1,050.540	10.53	0.26	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,745.44000		2.74544		2,697.01000	2.69701	2,745.440	11.42	0.48	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,855.07000		2.85507		2,805.30000	2.80530	2,855.070	11.45	0.49	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.57	Put	1,315.66000		1.31566		1,352.92000	1.35292	1,315.660	12.52	0.25	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,075.26000		1.07526		1,107.24000	1.10724	1,075.260	12.86	0.21	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.90864		96.06881		9.92576	95.94597		11.34	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,048.27000		1.04827		1,028.45000	1.02845	1,048.270	11.58	0.20	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	1,456.98000		1.45698		1,430.73000	1.43073	1,456.980	11.58	0.26	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			9.82832		91.45250		9.84917	91.29549		12.38	0.00	37,312,620.00	408	31,965.00
R2037	On 06/02/2020	Bond Future			9.90173		88.84064		9.92305	88.68239		12.69	0.00	18,123,490.56	204	66,317.00
R2037	On 07/05/2020	Bond Future			9.97814		90.45072		9.99967	90.29319		12.41	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.05291		87.87182		10.07547	87.70915		12.62	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			9.96336		94.20168		9.98423	94.03371		12.84	0.00	59,158,655.04	628	7,805.00
R2040	On 07/11/2019	Bond Future	9.30	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.52	0.00	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	24.76000		0.02476		39.75000	0.03975	24.760	12.50	0.07	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.03785		91.38883		10.05919	91.21948		13.18	0.00	28,696,092.62	314	43,531.00
R2040	On 07/05/2020	Bond Future			10.11515		93.04503		10.13670	92.87638		12.91	0.00	0.00	0	0.00
R2040	On 06/08/2020	Bond Future			10.19094		90.26381		10.21350	90.08973		13.16	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			10.02327		90.93264		10.04411	90.76264		13.53	0.00	20,823,574.56	229	8,730.00
R2044	On 07/11/2019	Bond Future	9.19	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.05	0.00	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1.09000		0.00109		3.69000	0.00369	1.090	13.07	0.00	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	0.01000		0.00001		0.25000	0.00025	0.010	14.68	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.09573		88.18621		10.11704	88.01468		13.90	0.00	20,194,642.09	229	37,291.00
R2044	On 06/02/2020	Bond Future	9.09	Call	128.06000		0.12806		121.49000	0.12149	128.060	11.76	0.06	0.00	0	328.00

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 06/02/2020	Bond Future	9.74	Call	1,142.62000	1.14262	1,099.78000	1.09978	1,142.620	12.88	0.32	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	760.45000	0.76045	805.17000	0.80517	760.450	14.96	0.20	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.17073	89.78438	10.19226	89.61335		13.62	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	678.03000	0.67803	654.07000	0.65407	678.030	11.89	0.17	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	806.34000	0.80634	778.86000	0.77886	806.340	12.03	0.20	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	2,426.16000	2.42616	2,363.92000	2.36392	2,426.160	13.14	0.42	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	2,684.44000	2.68444	2,617.73000	2.61773	2,684.440	13.26	0.45	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,344.10000	1.34410	1,391.76000	1.39176	1,344.100	15.01	0.23	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,249.71000	1.24971	1,294.71000	1.29471	1,249.710	15.16	0.22	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.24422	87.06781	10.26672	86.89145		13.89	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	716.68000	0.71668	693.89000	0.69389	716.680	12.40	0.15	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.66	Call	2,099.11000	2.09911	2,046.40000	2.04640	2,099.110	13.10	0.34	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,283.55000	2.28355	2,343.68000	2.34368	2,283.550	14.96	0.30	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			10.01333	89.91692	10.03418	89.74221		13.96	0.00	55,208,988.88	614	73,148.00
R2048	On 06/02/2020	Bond Future			10.08728	91.53673	10.10862	91.36034		13.66	0.00	30,298,657.63	331	92,645.00
R2048	On 07/05/2020	Bond Future			10.15665	88.75616	10.17820	88.58023		14.06	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.22313	90.40539	10.24563	90.22395		13.66	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1,049.61000	1.04961	1,021.41000	1.02141	1,049.610	13.85	0.19	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	1,490.19000	1.49019	1,452.31000	1.45231	1,490.190	13.85	0.25	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			6.88726	102.38852	6.88359	102.38918		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			6.63071	100.93832	6.62956	100.93982		0.66	0.00	0.00	0	2,194.00
R208	On 06/02/2020	Bond Future			6.47517	102.75661	6.47215	102.75987		0.61	0.00	38,122,702.31	371	11,850.00
R208	On 07/05/2020	Bond Future			6.21917	101.21591	6.21045	101.22335		0.57	0.00	0.00	0	0.00
R208	On 06/08/2020	Bond Future			5.69075	103.09663	5.68256	103.10172		0.42	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			9.69801	72.70247	9.71378	72.60140		13.16	0.00	34,024,755.96	468	72,327.00
R209	On 07/11/2019	Bond Future	8.92	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.01	0.00	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	0.03000	0.00003	0.29000	0.00029	0.030	12.45	0.00	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	8.66000	0.00866	18.26000	0.01826	8.660	12.79	0.03	0.00	0	5,000.00
R209	On 06/02/2020	Bond Future			9.76440	74.01208	9.78045	73.91046		13.00	0.00	58,617,567.36	792	102,877.00
R209	On 06/02/2020	Bond Future	9.40	Call	939.69000	0.93969	916.40000	0.91640	939.690	12.49	0.32	0.00	0	7,500.00

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 07/05/2020	Bond Future		9.83209	72.20246		9.84816	72.10197		13.41	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future		9.89684	73.54408		9.91370	73.43990		12.97	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 07/11/2019	Bond Future		187.19289	187.19289		187.19510	187.19510			0.00	0.00	0	1,055.00
R210	On 06/02/2020	Bond Future		190.61149	190.61149		190.61694	190.61694			0.00	0.00	0	1,772.00
R210	On 07/05/2020	Bond Future		191.46245	191.46245		191.47574	191.47574			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future		195.06425	195.06425		195.07308	195.07308			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		161.48187	161.48187		161.48595	161.48595			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future		162.18494	162.18494		162.19187	162.19187			0.00	0.00	0	6,495.00
R212	On 07/05/2020	Bond Future		165.16361	165.16361		165.17726	165.17726			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future		165.97717	165.97717		165.98712	165.98712			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		9.29326	85.55810		9.31410	85.42991		10.28	0.00	263,518,948.00	3,080	7,115.00
R213	On 06/02/2020	Bond Future		9.36493	87.09936		9.38629	86.97031		10.13	0.00	268,266,028.80	3,080	23,070.00
R213	On 07/05/2020	Bond Future		9.43191	85.12632		9.45345	84.99839		10.46	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future		9.49502	86.70809		9.51770	86.57571		10.04	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		9.93824	71.07981		9.95907	70.94175		14.31	0.00	6,397,182.90	90	4,226.00
R214	On 06/02/2020	Bond Future		10.01013	72.36026		10.03142	72.22089		14.09	0.00	6,512,423.40	90	17,310.00
R214	On 07/05/2020	Bond Future		10.07752	70.37374		10.09899	70.23476		14.53	0.00	0.00	0	0.00
R214	On 06/08/2020	Bond Future		10.14190	71.68140		10.16429	71.53806		14.09	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>1,559,803,775.21</b>	<b>14,972</b>	<b>1 496 610.00</b>
<b>Grand Total:</b>												<b>1,559,803,775.21</b>	<b>14,972</b>	<b>1 496 610.00</b>