



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: 22/11/2019

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	95.35000	95.35000		95.29000	95.29000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	678.56500	678.56500		679.72800	679.72800			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	690.91400	690.91400		692.09700	692.09700			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	703.65900	703.65900		704.86400	704.86400			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	782.98600	782.98600		785.82200	785.82200			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	797.23500	797.23500		800.12200	800.12200			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	811.94200	811.94200		814.88200	814.88200			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	698.03500	698.03500		701.30500	701.30500			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	710.73800	710.73800		714.06700	714.06700			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	723.84900	723.84900		727.23900	727.23900			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	11.05617	78.34122		10.98534	78.74474				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.17653	75.97323		11.10310	76.38407				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.29961	77.36636		11.22343	77.78481				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.42441	75.03120		11.34539	75.45735				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	11.41748	79.12196		11.34150	79.61275				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.53811	76.29739		11.45934	76.79697				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.65973	77.69543		11.57805	78.20435				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.78200	74.89662		11.69729	75.41493				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	690.28800	690.28800		693.63100	693.63100				0.00	0.00	0	1,236.00
GOVI	On 07/05/2020	GOVI	702.85000	702.85000		706.25300	706.25300				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	715.81600	715.81600		719.28100	719.28100				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.79122	136.79122		136.79320	136.79320				0.00	0.00	0	4,913.00
I2025	On 07/05/2020	Bond Future	139.31357	139.31357		139.31548	139.31548				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	140.43818	140.43818		140.44002	140.44002				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	143.07387	143.07387		143.07569	143.07569				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	101.52035	101.52035		101.60606	101.60606				0.00	0.00	0	3,860.00
I2029	On 07/05/2020	Bond Future	102.27990	102.27990		102.36705	102.36705				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.21085	104.21085		104.29962	104.29962				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.02373	105.02373		105.11414	105.11414				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	101.65173	101.65173		101.65230	101.65230				0.00	0.00	0	6,260.00
I2033	On 07/05/2020	Bond Future	102.33072	102.33072		102.33117	102.33117				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	104.26265	104.26265		104.26299	104.26299				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.99787	104.99787		104.99821	104.99821				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		116.05276	116.05276		116.05325	116.05325			0.00	0.00	0	10,721.00
I2038	On 07/05/2020	Bond Future		118.19264	118.19264		118.19314	118.19314			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		118.73037	118.73037		118.73070	118.73070			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future		120.95848	120.95848		120.95881	120.95881			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		107.01091	107.01091		106.82048	106.82048			0.00	0.00	0	11,575.00
I2046	On 07/05/2020	Bond Future		107.23604	107.23604		107.04203	107.04203			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		109.26036	109.26036		109.06270	109.06270			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future		109.51523	109.51523		109.31363	109.31363			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		108.16235	108.16235		110.10033	110.10033			0.00	3,244,870.50	30	11,755.00
I2050	On 07/05/2020	Bond Future		110.15669	110.15669		112.13033	112.13033			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		110.35632	110.35632		112.36707	112.36707			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future		112.42735	112.42735		114.47582	114.47582			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		259.28300	259.28300		259.76300	259.76300			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future		264.06400	264.06400		264.55200	264.55200			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future		268.99700	268.99700		269.49400	269.49400			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		8.42407	112.11900		8.36735	112.43014		6.38	0.00	0.00	0	100,337.00
R186	On 06/02/2020	Bond Future	8.11	Call	587.28000	0.58728	692.87000	0.69287	587.280	6.18	0.30	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,102.86000	1.10286	978.99000	0.97899	1,102.860	6.38	0.44	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	341.49000	0.34149	294.85000	0.29485	341.490	6.79	0.18	0.00	0	821.00
R186	On 07/05/2020	Bond Future		8.47753	114.15926		8.41787	114.47596		6.21	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	299.31000	0.29931	349.45000	0.34945	299.310	5.52	0.14	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	3,765.66000	3.76566	3,536.34000	3.53634	3,765.660	5.75	0.75	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,393.23000	1.39323	1,535.75000	1.53575	1,393.230	6.05	0.42	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,853.01000	1.85301	1,710.30000	1.71030	1,853.010	6.21	0.48	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,052.02000	1.05202	961.86000	0.96186	1,052.020	6.62	0.31	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future		8.53068	110.95664		8.46781	111.27927		6.32	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future		8.58023	113.03996		8.51394	113.36840		6.12	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		302.36637	302.36637		302.32019	302.32019			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future		307.94209	307.94209		307.89468	307.89468			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			305.96181		305.96181		305.91324	305.91324			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			311.70371		311.70371		311.65405	311.65405			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			227.42514		227.42514		227.42710	227.42710			0.00	0.00	0	8,488.00
R202	On 07/05/2020	Bond Future			231.61887		231.61887		231.62082	231.62082			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			231.85191		231.85191		231.85361	231.85361			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			236.20326		236.20326		236.20470	236.20470			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			7.40195		104.43912		7.34280	104.59899		2.59	0.00	0.00	0	42,816.00
R2023	On 07/05/2020	Bond Future			7.39866		102.40720		7.33374	102.56990		2.67	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.38025		104.29586		7.30830	104.46171		2.51	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.35868		102.31894		7.27832	102.48765		2.44	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			9.19075		92.57005		9.11922	93.00839		9.41	0.00	5,924,483.20	64	78,055.00
R2030	On 06/02/2020	Bond Future	8.40	Call	150.07000		0.15007		199.19000	0.19919	150.070	8.52	0.09	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,040.81000		1.04081		1,231.31000	1.23131	1,040.810	9.19	0.39	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,408.55000		1.40855		1,228.72000	1.22872	1,408.550	9.41	0.46	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	1,046.59000		1.04659		903.78000	0.90378	1,046.590	9.57	0.37	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.26049		94.25443		9.18617	94.70071		9.22	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.33182		91.97900		9.25447	92.43363		9.37	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.39600		93.70770		9.31560	94.17069		9.28	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	840.72000		0.84072		0.00000	0.00000	840.720	7.95	0.21	19,950,758.78	1,000	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,179.31000		1.17931		1,311.17000	1.31117	1,179.310	8.25	0.27	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,367.43000		2.36743		2,569.86000	2.56986	2,367.430	9.00	0.42	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,394.76000		2.39476		0.00000	0.00000	2,394.760	9.01	0.42	39,589,786.96	1,000	1,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	2,224.32000		2.22432		0.00000	0.00000	2,224.320	10.60	0.33	31,116,382.31	1,000	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,777.97000		1.77797		1,659.89000	1.65989	1,777.970	10.96	0.27	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			9.55620		93.73650		9.48492	94.21119		10.54	0.00	0.00	0	65,404.00
R2032	On 07/05/2020	Bond Future			9.63040		91.28256		9.55655	91.76583		10.76	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.70542		92.96011		9.62886	93.45236		10.43	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.77896		90.54851		9.69959	91.04985		10.88	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,542.25000		1.54225		1,697.39000	1.69739	1,542.250	10.04	0.29	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,797.02000		2.79702		3,023.13000	3.02313	2,797.020	10.59	0.43	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	1,368.36000		1.36836		1,270.37000	1.27037	1,368.360	12.21	0.21	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			9.85242		96.42474		9.78642	96.91022		11.54	0.00	0.00	0	114,998.00
R2035	On 07/05/2020	Bond Future			9.92727		93.67612		9.85906	94.17037		11.82	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	769.68000		0.76968		882.07000	0.88207	769.680	10.96	0.20	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	899.68000	0.89968		1,024.94000	1.02494	899.680	11.07	0.23	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	2,405.47000	2.40547		2,642.18000	2.64218	2,405.470	11.82	0.45	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	2,507.37000	2.50737		2,749.91000	2.74991	2,507.370	11.86	0.46	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	1,476.04000	1.47604		1,352.75000	1.35275	1,476.040	13.11	0.28	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	1,207.59000	1.20759		1,104.61000	1.10461	1,207.590	13.45	0.23	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			10.00264	95.39728		9.93208	95.90068		11.45	0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	580.65000	0.58065		660.13000	0.66013	580.650	10.25	0.14	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	883.26000	0.88326		993.19000	0.99319	883.260	10.25	0.20	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			10.07990	92.68936		10.00692	93.20204		12.04	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			10.00416	88.08424		9.93307	88.60816		12.83	0.00	0.00	0	69,362.00	
R2037	On 07/05/2020	Bond Future			10.08306	89.68701		10.00964	90.22038		12.55	0.00	0.00	0	0.00	
R2037	On 06/08/2020	Bond Future			10.16400	87.07515		10.08808	87.61842		12.76	0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			10.23807	88.71354		10.15969	89.26683		12.81	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			10.17085	90.34148		10.09466	90.93911		13.36	0.00	0.00	0	44,366.00	
R2040	On 07/05/2020	Bond Future			10.25162	91.98534		10.17296	92.59372		13.08	0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	926.08000	0.92608		1,077.64000	1.07764	926.080	11.91	0.22	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	2,313.80000	2.31380		2,587.87000	2.58787	2,313.800	12.77	0.42	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.33456	89.16468		10.25324	89.78439		13.33	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			10.41059	90.84285		10.32667	91.47397		13.40	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1,878.58000	1.87858		2,071.32000	2.07132	1,878.580	12.57	0.29	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	3,325.28000	3.32528		3,603.79000	3.60379	3,325.280	13.15	0.42	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	2,117.15000	2.11715		1,969.87000	1.96987	2,117.150	14.82	0.25	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			10.23935	87.04092		10.16318	87.64520		14.08	0.00	4,874,291.52	56	40,775.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	44.43000	0.04443		64.52000	0.06452	44.430	11.93	0.03	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	672.37000	0.67237		833.24000	0.83324	672.370	13.07	0.23	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	841.59000	0.84159		721.61000	0.72161	841.590	15.14	0.23	0.00	0	328.00	
R2044	On 07/05/2020	Bond Future			10.31812	88.62466		10.23952	89.23988		13.79	0.00	0.00	0	0.00	
R2044	On 07/05/2020	Bond Future	9.26	Call	445.17000	0.44517		534.42000	0.53442	445.170	12.06	0.13	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	541.29000	0.54129		644.33000	0.64433	541.290	12.21	0.15	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	737.64000	0.73764		866.34000	0.86634	737.640	12.46	0.19	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,863.17000	1.86317		2,102.88000	2.10288	1,863.170	13.31	0.36	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	2,052.71000	2.05271		2,307.34000	2.30734	2,052.710	13.41	0.38	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	2,085.21000	2.08521		2,342.32000	2.34232	2,085.210	13.43	0.39	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,910.09000	1.91009		1,731.88000	1.73188	1,910.090	14.72	0.32	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,519.03000	1.51903		1,373.27000	1.37327	1,519.030	15.17	0.26	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,408.90000	1.40890		1,272.68000	1.27268	1,408.900	15.33	0.25	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.39889	85.86751		10.31770	86.49409		14.06	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	515.43000	0.51543		599.27000	0.59927	515.430	12.57	0.12	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	983.03000	0.98303		1,120.21000	1.12021	983.030	12.76	0.20	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,655.12000	1.65512		1,851.38000	1.85138	1,655.120	13.27	0.29	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,585.53000	2.58553		2,847.19000	2.84719	2,585.530	13.73	0.39	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,578.69000	2.57869		2,383.83000	2.38383	2,578.690	15.13	0.33	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	2,255.15000	2.25515		2,081.82000	2.08182	2,255.150	15.45	0.30	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.47289	87.48370		10.38916	88.12185		14.14	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	733.55000	0.73355		829.37000	0.82937	733.550	12.94	0.14	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,305.55000	1.30555		1,455.51000	1.45551	1,305.550	12.94	0.22	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	2,255.31000	2.25531		2,475.85000	2.47585	2,255.310	13.23	0.33	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	3,008.04000	3.00804		3,273.10000	3.27310	3,008.040	13.55	0.39	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	3,171.36000	3.17136		3,445.24000	3.44524	3,171.360	13.61	0.41	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,872.93000	2.87293		2,682.37000	2.68237	2,872.930	15.06	0.32	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,484.40000	2.48440		2,316.82000	2.31682	2,484.400	15.43	0.28	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	2,401.45000	2.40145		2,238.92000	2.23892	2,401.450	15.52	0.27	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			10.22038	90.44666		10.14420	91.06764		13.82	0.00	4,160,546.36	46	93,323.00	
R2048	On 07/05/2020	Bond Future			10.29310	87.65264		10.21456	88.28481		14.22	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.36628	89.26228		10.28524	89.90615		13.81	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	525.22000	0.52522		611.23000	0.61123	525.220	12.34	0.12	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	824.81000	0.82481		947.44000	0.94744	824.810	12.34	0.17	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.44057	86.50314		10.35697	87.15895		14.60	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			6.58182	102.64147		6.57443	102.64944		0.62	0.00	0.00	0	11,697.00	
R208	On 07/05/2020	Bond Future			6.34822	101.10593		6.33879	101.11396		0.60	0.00	0.00	0	0.00	
R208	On 06/08/2020	Bond Future			5.88749	102.97441		5.87435	102.98257		0.45	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.78952	101.49710		4.76814	101.50533		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	
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			9.86298	73.39121		9.79195	73.83778		13.09	0.00	2,935,648.40	40	107,127.00	
R209	On 06/02/2020	Bond Future	9.40	Call	621.55000	0.62155		751.80000	0.75180	621.550	12.60	0.25	0.00	0	7,500.00	
R209	On 07/05/2020	Bond Future			9.93289	71.57545		9.85967	72.03011		13.46	0.00	0.00	0	0.00	
R209	On 06/08/2020	Bond Future			10.00324	72.89026		9.92773	73.35337		13.16	0.00	0.00	0	0.00	
R209	On 05/11/2020	Bond Future			10.07187	71.11027		9.99402	71.58193		13.74	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		188.75061	188.75061		188.75264	188.75264			0.00	0.00	0	1,772.00
R210	On 07/05/2020	Bond Future		189.58111	189.58111		189.58296	189.58296			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future		193.16021	193.16021		193.16190	193.16190			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future		194.06304	194.06304		194.06457	194.06457			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		161.84488	161.84488		161.83197	161.83197			0.00	32,368,976.00	200	7,963.00
R212	On 07/05/2020	Bond Future		164.82919	164.82919		164.81591	164.81591			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future		165.64708	165.64708		165.63347	165.63347			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future		168.75577	168.75577		168.74179	168.74179			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		9.42166	86.75719		9.35033	87.18772		10.14	0.00	0.00	0	24,118.00
R213	On 07/05/2020	Bond Future		9.48964	84.78403		9.41577	85.22235		10.38	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future		9.55772	86.34279		9.48114	86.78924		10.15	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future		9.62827	84.41484		9.54888	84.86945		10.50	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		10.14351	71.49437		10.06739	71.98642		14.22	0.00	0.00	0	17,680.00
R214	On 06/02/2020	Bond Future	9.52	Call	422.66000	0.42266	528.63000	0.52863	422.660	13.38	0.18	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	1,087.96000	1.08796	1,287.38000	1.28738	1,087.960	14.03	0.36	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	1,181.01000	1.18101	1,030.85000	1.03085	1,181.010	15.00	0.35	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future		10.21408	69.49724		10.13570	69.99815		14.64	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	561.04000	0.56104	660.60000	0.66060	561.040	12.94	0.18	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,811.67000	1.81167	2,028.69000	2.02869	1,811.670	14.12	0.40	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,661.93000	1.66193	1,510.35000	1.51035	1,661.930	15.37	0.33	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future		10.28497	70.77355		10.20419	71.28379		14.29	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future		10.35700	68.80786		10.27379	69.32747		15.01	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>144,165,744.03</b>	<b>3,436</b>	<b>1 143 771.00</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
------------------	--------	------------	-----------	------------	-----------	--------------	----------------	-------------------	------------	-------	-------------	------------------	---------------

<b>Grand Total:</b>											144,165,744.03	3,436	1 143 771.00
---------------------	--	--	--	--	--	--	--	--	--	--	----------------	-------	--------------