



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: 25/09/2019

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	95.25000	95.25000		95.21000	95.21000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	664.30200	664.30200		665.74900	665.74900			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	676.20200	676.20200		677.67500	677.67500			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	688.62600	688.62600		690.12600	690.12600			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	770.54600	770.54600		774.17900	774.17900			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	784.34900	784.34900		788.04600	788.04600			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	798.76000	798.76000		802.52600	802.52600			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	690.01400	690.01400		694.18000	694.18000			0.00	0.00	0	220.00
ALBI	On 06/02/2020	Index Future	702.37500	702.37500		706.61400	706.61400			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	715.28000	715.28000		719.59800	719.59800			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 07/11/2019	Bond Future	10.93065	76.98274		10.84804	77.46277				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	11.05255	78.36177		10.96691	78.85024				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.17033	76.00779		11.08154	76.50531				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	11.28012	77.85958		11.19245	78.43817				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.39692	79.25424		11.30614	79.84298				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.51460	76.44592		11.42047	77.04555				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	682.84300	682.84300		687.15000	687.15000				0.00	0.00	0	1,198.00
GOVI	On 06/02/2020	GOVI	695.07500	695.07500		699.45800	699.45800				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	707.84600	707.84600		712.31000	712.31000				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.66212	137.66212		137.66687	137.66687				0.00	0.00	0	1,461.00
I2025	On 06/02/2020	Bond Future	138.68788	138.68788		138.69241	138.69241				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.26885	141.26885		141.27360	141.27360				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	102.13130	102.13130		102.13301	102.13301				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	103.98584	103.98584		103.98737	103.98737				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	104.80836	104.80836		104.81004	104.81004				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	102.55223	102.55223		102.55258	102.55258				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.41447	104.41447		104.41458	104.41458				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.16197	105.16197		105.16232	105.16232				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	120.52723	120.52723		120.52792	120.52792				0.00	0.00	0	21,883.00
I2038	On 06/02/2020	Bond Future	121.05754	121.05754		121.05806	121.05806				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.31052	123.31052		123.31121	123.31121				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

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
I2046	On 07/11/2019	Bond Future		111.72381	111.72381		111.82637	111.82637			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future		113.75253	113.75253		113.85678	113.85678			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future		114.12115	114.12115		114.22740	114.22740			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		116.04819	116.04819		116.28092	116.28092			0.00	0.00	0	12,916.00
I2050	On 06/02/2020	Bond Future		116.31998	116.31998		116.55661	116.55661			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future		118.48475	118.48475		118.72586	118.72586			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		262.40200	262.40200		262.47700	262.47700			0.00	0.00	0	1,070.00
IGOV	On 06/02/2020	Index Future		267.16700	267.16700		267.24300	267.24300			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future		272.13900	272.13900		272.21600	272.21600			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		8.37113	115.34491		8.29613	115.76980		5.79	0.00	279,134,682.20	2,420	127,053.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,480.71000	1.48071	1,223.15000	1.22315	1,480.710	5.76	0.66	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	570.19000	0.57019	749.65000	0.74965	570.190	5.78	0.37	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	1,301.50000	1.30150	1,064.10000	1.06410	1,301.500	5.79	0.61	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	614.24000	0.61424	801.73000	0.80173	614.240	5.79	0.39	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	284.64000	0.28464	212.00000	0.21200	284.640	6.24	0.20	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future		8.42621	112.10728		8.34745	112.53956		6.02	0.00	0.00	0	5,040.00
R186	On 06/02/2020	Bond Future	8.11	Call	897.24000	0.89724	1,105.60000	1.10560	897.240	5.95	0.34	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,480.49000	1.48049	1,366.71000	1.36671	1,480.490	6.19	0.45	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	661.33000	0.66133	640.43000	0.64043	661.330	6.73	0.24	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.47602	114.16726		8.39313	114.60763		6.07	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	431.20000	0.43120	464.45000	0.46445	431.200	5.36	0.17	626,943.23	32	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,641.87000	1.64187	1,850.90000	1.85090	1,641.870	5.91	0.43	1,582,077.41	32	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,298.91000	1.29891	1,215.59000	1.21559	1,298.910	6.48	0.33	1,212,164.74	32	6,000.00
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		308.42131	308.42131		308.44102	308.44102			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future		306.36400	306.36400		306.38326	306.38326			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future		312.06540	312.06540		312.08535	312.08535			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		233.65682	233.65682		233.65910	233.65910			0.00	0.00	0	9,010.00
R202	On 06/02/2020	Bond Future		233.83220	233.83220		233.83397	233.83397			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future		238.18373	238.18373		238.18575	238.18575			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
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			7.45768		102.38679		7.39083	102.58049		2.40	0.00	0.00	0	54,077.00
R2023	On 06/02/2020	Bond Future			7.48288		104.22090		7.40983	104.41785		2.49	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.48030		102.20307		7.40003	102.40377		2.62	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			9.07558		95.17312		8.99115	95.70372		8.39	0.00	0.00	0	73,122.00
R2030	On 07/11/2019	Bond Future	8.60	Call	160.16000		0.16016		256.62000	0.25662	160.160	7.91	0.13	350,331.02	29	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,531.44000		1.53144		1,251.96000	1.25196	1,531.440	8.34	0.61	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,186.14000		1.18614		1,507.29000	1.50729	1,186.140	8.51	0.53	1,465,290.98	29	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	775.07000		0.77507		608.04000	0.60804	775.070	8.63	0.39	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.25	Put	666.16000		0.66616		518.44000	0.51844	666.160	8.69	0.35	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	572.72000		0.57272		442.45000	0.44245	572.720	8.78	0.31	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	490.53000		0.49053		376.21000	0.37621	490.530	8.86	0.27	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	121.58000		0.12158		90.39000	0.09039	121.580	9.55	0.08	232,808.52	29	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	86.41000		0.08641		64.83000	0.06483	86.410	9.68	0.06	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			9.14186		92.86935		9.05420	93.40923		8.73	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	377.78000		0.37778		546.70000	0.54670	377.780	8.05	0.16	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,561.79000		1.56179		1,918.91000	1.91891	1,561.790	8.73	0.44	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			9.20691		94.57589		9.11581	95.12583		8.96	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			9.41835		92.51618		9.33424	93.09026		9.69	0.00	0.00	0	48,218.00
R2032	On 06/02/2020	Bond Future			9.49056		94.17350		9.40349	94.75766		9.64	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.55989		91.74390		9.46967	92.33892		10.42	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			9.67112		95.47352		9.58724	96.10889		10.52	0.00	27,687,320.80	290	97,234.00
R2035	On 07/11/2019	Bond Future	8.92	Call	40.79000		0.04079		80.11000	0.08011	40.790	9.50	0.03	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	888.24000		0.88824		1,200.51000	1.20051	888.240	10.55	0.38	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	303.33000		0.30333		244.28000	0.24428	303.330	11.95	0.15	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.74945		97.18380		9.66271	97.83033		10.47	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.81854		94.46582		9.72890	95.12433		11.39	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,193.58000		1.19358		1,473.98000	1.47398	1,193.580	10.49	0.26	726,889.18	29	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,132.53000		3.13253		3,533.95000	3.53395	3,132.530	11.39	0.49	1,363,814.09	29	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,353.93000		1.35393		1,213.62000	1.21362	1,353.930	13.05	0.23	631,084.17	29	5,000.00
R2035	On 06/08/2020	Bond Future			9.88679		96.22593		9.79411	96.89675		11.75	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,451.61000		1.45161		1,638.38000	1.63838	1,451.610	12.19	0.24	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,001.46000		2.00146		2,232.26000	2.23226	2,001.460	12.46	0.30	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			9.81938		91.51995		9.73037	92.19574		11.16	0.00	0.00	0	67,556.00
R2037	On 06/02/2020	Bond Future			9.89372		88.90020		9.80182	89.58794		11.64	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
R2037	On 07/05/2020	Bond Future			9.96681		90.53380		9.87191	91.23427		12.10	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			9.94473		94.35203		9.85576	95.07550		11.58	0.00	0.00	0	43,592.00
R2040	On 07/11/2019	Bond Future	9.30	Call	95.50000		0.09550		178.77000	0.17877	95.500	10.65	0.06	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	998.92000		0.99892		1,357.02000	1.35702	998.920	11.67	0.39	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.01980		91.53247		9.92798	92.26872		12.11	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.09357		93.21443		9.99879	93.96438		12.60	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			9.99873		91.13354		9.90464	91.91091		12.20	0.00	4,192,142.84	46	37,997.00
R2044	On 07/11/2019	Bond Future	9.19	Call	29.31000		0.02931		56.99000	0.05699	29.310	10.85	0.02	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	641.67000		0.64167		948.55000	0.94855	641.670	11.71	0.29	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	337.71000		0.33771		258.31000	0.25831	337.710	13.38	0.15	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.07154		88.38160		9.97451	89.17270		12.76	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	221.51000		0.22151		430.13000	0.43013	221.510	10.89	0.09	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,519.53000		1.51953		2,038.83000	2.03883	1,519.530	12.33	0.35	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,035.25000		1.03525		980.62000	0.98062	1,035.250	14.51	0.22	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.14297		90.00573		10.04290	90.81148		13.29	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	968.37000		0.96837		1,256.47000	1.25647	968.370	12.04	0.21	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,122.58000		1.12258		1,428.49000	1.42849	1,122.580	12.18	0.23	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	2,878.83000		2.87883		3,324.26000	3.32426	2,878.830	13.17	0.44	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,142.40000		3.14240		3,605.36000	3.60536	3,142.400	13.26	0.47	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,655.75000		1.65575		1,469.76000	1.46976	1,655.750	15.24	0.24	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,521.54000		1.52154		1,347.34000	1.34734	1,521.540	15.24	0.23	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.21498		87.29789		10.11172	88.11859		14.45	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1,101.05000		1.10105		1,284.46000	1.28446	1,101.050	13.21	0.20	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.66	Call	2,739.07000		2.73907		2,981.44000	2.98144	2,739.070	14.06	0.37	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,752.20000		2.75220		2,402.97000	2.40297	2,752.200	15.86	0.31	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			9.98427		90.16143		9.88514	91.00448		12.59	0.00	0.00	0	85,896.00
R2048	On 06/02/2020	Bond Future			10.05839		91.77650		9.95613	92.63451		12.55	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			10.12416		89.02257		10.01879	89.89643		13.74	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.18907		90.68131		10.08047	91.57142		14.26	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1,530.63000		1.53063		1,763.74000	1.76374	1,530.630	14.68	0.23	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,149.48000		2.14948		2,438.99000	2.43899	2,149.480	15.03	0.29	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			6.71250		102.41953		6.69948	102.42185		0.06	0.00	99,039,685.51	967	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

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	On 07/11/2019	Bond Future			6.60054		100.97765		6.59729	100.98189		0.65	0.00	132,583,654.45	1,313	10,718.00
R208	On 06/02/2020	Bond Future			6.44750		102.78651		6.44370	102.79062		0.60	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.15403		101.27150		6.14897	101.27582		0.53	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			9.66589		72.90897		9.58181	73.45360		12.01	0.00	84,355,678.29	1,157	97,252.00
R209	On 07/11/2019	Bond Future	8.92	Call	43.60000		0.04360		79.19000	0.07919	43.600	11.00	0.04	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	396.11000		0.39611		569.90000	0.56990	396.110	11.73	0.24	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	743.73000		0.74373		994.76000	0.99476	743.730	12.01	0.37	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	937.34000		0.93734		761.06000	0.76106	937.340	12.50	0.41	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.73245		74.21499		9.64584	74.76923		12.04	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.79627		72.42720		9.70701	72.99168		13.01	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			188.70368		188.70368		188.70731	188.70731			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			192.13035		192.13035		192.13352	192.13352			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			193.05564		193.05564		193.05916	193.05916			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			162.45865		162.45865		162.47067	162.47067			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future			163.16282		163.16282		163.17465	163.17465			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.19929		166.19929		166.21150	166.21150			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			9.27847		85.64924		9.19434	86.17015		9.40	0.00	0.00	0	23,319.00
R213	On 06/02/2020	Bond Future			9.35102		87.18354		9.26385	87.71365		9.41	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.41394		85.23325		9.32366	85.77318		10.08	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			9.92865		71.14352		9.83968	71.73900		13.04	0.00	149,401,392.00	2,100	16,090.00
R214	On 06/02/2020	Bond Future			10.00134		72.41793		9.90967	73.02395		13.04	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
R214	On 07/05/2020	Bond Future	10.06575	70.45012		9.97139	71.06731		14.18	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 :											784,585,959.41	8,563	1 091 843.00
Grand Total:											784,585,959.41	8,563	1 091 843.00