



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: 03/09/2019

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	94.95000	94.95000		94.93000	94.93000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	668.43900	668.43900		668.65900	668.65900			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	680.42500	680.42500		680.69700	680.69700			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	692.94500	692.94500		693.28000	693.28000			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	779.06600	779.06600		778.08900	778.08900			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	793.03500	793.03500		792.09600	792.09600			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	807.62800	807.62800		806.74000	806.74000			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	696.66700	696.66700		695.32800	695.32800			0.00	0.00	0	220.00
ALBI	On 06/02/2020	Index Future	709.15900	709.15900		707.84600	707.84600			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	722.20800	722.20800		720.93100	720.93100			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	10.83309	77.55011		10.87011	77.33410				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.95116	78.94057		10.98857	78.72627				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.06485	76.59936		11.10245	76.38772				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	11.19870	78.39668		11.23068	78.18497				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.31240	79.80214		11.34464	79.59237				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.42662	77.00613		11.45897	76.79933				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	689.69100	689.69100		688.27600	688.27600				0.00	75,866,010.00	11	1,200.00
GOVI	On 06/02/2020	GOVI	702.05800	702.05800		700.66700	700.66700				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	714.97600	714.97600		713.62000	713.62000				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.49459	137.49459		137.56665	137.56665				0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	138.51923	138.51923		138.60252	138.60252				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.10063	141.10063		141.19743	141.19743				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	102.19147	102.19147		102.19302	102.19302				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	104.04848	104.04848		104.05740	104.05740				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	104.87496	104.87496		104.89297	104.89297				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	102.97411	102.97411		102.97529	102.97529				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.84541	104.84541		104.85394	104.85394				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.60364	105.60364		105.62136	105.62136				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	121.05977	121.05977		121.06116	121.06116				0.00	4,842,390.80	40	21,774.00
I2038	On 06/02/2020	Bond Future	121.60157	121.60157		121.61161	121.61161				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.86764	123.86764		123.88863	123.88863				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		111.72847	111.72847		112.03797	112.03797			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future		113.75885	113.75885		114.08199	114.08199			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future		114.13060	114.13060		114.46954	114.46954			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		116.75384	116.75384		116.63780	116.63780			0.00	0.00	0	12,882.00
I2050	On 06/02/2020	Bond Future		117.03996	117.03996		116.93001	116.93001			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future		119.22088	119.22088		119.11935	119.11935			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		262.82000	262.82000		262.80700	262.80700			0.00	0.00	0	1,017.00
IGOV	On 06/02/2020	Index Future		267.59600	267.59600		267.60200	267.60200			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future		272.58300	272.58300		272.61200	272.61200			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2019	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			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		8.17323	116.47057		8.18911	116.37971		5.68	0.00	40,764,699.50	350	127,234.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,032.62000	1.03262	1,084.70000	1.08470	1,032.620	5.65	0.47	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,279.74000	1.27974	1,238.73000	1.23873	1,279.740	5.67	0.55	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	906.15000	0.90615	954.50000	0.95450	906.150	5.68	0.43	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	1,344.55000	1.34455	1,302.04000	1.30204	1,344.550	5.68	0.57	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	221.11000	0.22111	239.72000	0.23972	221.110	6.11	0.14	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future		8.21798	113.25488		8.23317	113.17065		6.36	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,567.03000	1.56703	1,534.74000	1.53474	1,567.030	6.25	0.46	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,250.31000	1.25031	1,287.30000	1.28730	1,250.310	6.57	0.37	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	616.42000	0.61642	638.50000	0.63850	616.420	7.19	0.20	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.25636	115.33917		8.27051	115.26320		6.09	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	757.09000	0.75709	741.40000	0.74140	757.090	5.41	0.25	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	2,379.03000	2.37903	2,344.50000	2.34450	2,379.030	6.12	0.52	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,190.09000	1.19009	1,216.23000	1.21623	1,190.090	6.94	0.28	0.00	0	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		308.58455	308.58455		308.59375	308.59375			0.00	2,160,091.85	7	2,507.00
R197	On 06/02/2020	Bond Future		306.53418	306.53418		306.56566	306.56566			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future		312.24683	312.24683		312.30534	312.30534			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		233.93828	233.93828		233.68225	233.68225			0.00	0.00	0	9,082.00
R202	On 06/02/2020	Bond Future		234.12182	234.12182		233.87778	233.87778			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 07/05/2020	Bond Future			238.48503		238.48503		238.25649	238.25649			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			7.24675		102.99952		7.22528	103.06214		2.44	0.00	0.00	0	53,397.00
R2023	On 06/02/2020	Bond Future			7.25154		104.84625		7.22532	104.91743		2.68	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.22514		102.84279		7.19285	102.92411		2.66	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future			8.88714		96.36288		8.91334	96.19626		8.36	0.00	0.00	0	72,425.00
R2030	On 07/11/2019	Bond Future	8.60	Call	575.50000		0.57550		536.82000	0.53682	575.500	7.92	0.29	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,155.45000		1.15545		1,241.66000	1.24166	1,155.450	8.31	0.45	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,139.75000		2.13975		2,041.25000	2.04125	2,139.750	8.47	0.66	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	613.04000		0.61304		670.04000	0.67004	613.040	8.58	0.28	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.25	Put	535.08000		0.53508		586.92000	0.58692	535.080	8.64	0.25	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	468.82000		0.46882		515.91000	0.51591	468.820	8.72	0.22	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	410.00000		0.41000		452.64000	0.45264	410.000	8.80	0.20	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	130.41000		0.13041		147.75000	0.14775	130.410	9.50	0.07	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	100.62000		0.10062		114.64000	0.11464	100.620	9.65	0.06	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			8.94590		94.08195		8.97200	93.91924		9.25	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	832.53000		0.83253		795.37000	0.79537	832.530	8.56	0.27	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	2,437.73000		2.43773		2,358.74000	2.35874	2,437.730	9.25	0.54	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			9.00290		95.81341		9.02867	95.65589		9.04	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			9.28395		93.43588		9.32050	93.18451		9.81	0.00	360,569,060.92	3,859	47,957.00
R2032	On 06/02/2020	Bond Future			9.35118		95.11108		9.38802	94.86198		10.28	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.41511		92.70136		9.45205	92.45576		10.58	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			9.57346		96.21388		9.61002	95.93571		10.71	0.00	91,499,399.88	951	93,884.00
R2035	On 07/11/2019	Bond Future	8.92	Call	165.29000		0.16529		145.07000	0.14507	165.290	9.33	0.09	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,487.89000		1.48789		1,373.48000	1.37348	1,487.890	10.38	0.47	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	363.80000		0.36380		415.52000	0.41552	363.800	11.54	0.15	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.64823		97.93890		9.68512	97.66267		11.23	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.71359		95.23749		9.75059	94.96437		11.61	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,645.41000		1.64541		1,567.27000	1.56727	1,645.410	10.88	0.31	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,758.19000		3.75819		3,622.16000	3.62216	3,758.190	11.61	0.53	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,325.36000		1.32536		1,391.41000	1.39141	1,325.360	13.07	0.22	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.77888		97.00766		9.81690	96.73114		11.83	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,388.11000		2.38811		2,303.73000	2.30373	2,388.110	12.47	0.33	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			9.69531		92.46406		9.73179	92.18490		11.33	0.00	0.00	0	60,745.00
R2037	On 06/02/2020	Bond Future			9.76540		89.86271		9.80219	89.58515		12.46	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			9.83399		91.51650		9.87091	91.24169		12.30	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			9.83113		95.27738		9.86250	95.02037		11.77	0.00	0.00	0	43,054.00
R2040	On 07/11/2019	Bond Future	9.30	Call	314.70000		0.31470		285.15000	0.28515	314.700	10.36	0.15	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,713.65000		1.71365		1,605.21000	1.60521	1,713.650	11.45	0.49	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.90235		92.47591		9.93388	92.22113		12.97	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			9.97204		94.17782		10.00355	93.92648		12.82	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			9.87441		92.16309		9.90574	91.90176		12.39	0.00	18,248,291.82	198	38,089.00
R2044	On 07/11/2019	Bond Future	9.19	Call	160.80000		0.16080		144.41000	0.14441	160.800	10.79	0.09	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,351.64000		1.35164		1,260.00000	1.26000	1,351.640	11.95	0.41	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	418.76000		0.41876		469.41000	0.46941	418.760	13.49	0.15	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.94314		89.43101		9.97465	89.17155		13.68	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	578.90000		0.57890		543.45000	0.54345	578.900	12.04	0.16	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,355.17000		2.35517		2,254.69000	2.25469	2,355.170	13.31	0.43	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,100.91000		1.10091		1,164.65000	1.16465	1,100.910	15.16	0.21	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.01027		91.07689		10.04179	90.82049		13.53	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,459.38000		1.45938		1,397.81000	1.39781	1,459.380	12.51	0.27	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,644.04000		1.64404		1,576.84000	1.57684	1,644.040	12.62	0.29	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,629.29000		3.62929		3,513.17000	3.51317	3,629.290	13.42	0.49	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,917.81000		3.91781		3,795.86000	3.79586	3,917.810	13.51	0.51	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,561.76000		1.56176		1,626.83000	1.62683	1,561.760	15.23	0.22	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,437.46000		1.43746		1,498.74000	1.49874	1,437.460	15.23	0.21	0.00	0	100.00
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			9.87048		91.13035		9.90184	90.86148		12.80	0.00	0.00	0	85,959.00
R2048	On 06/02/2020	Bond Future			9.94082		92.76422		9.97238	92.49719		13.47	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			10.00273		90.03096		10.03431	89.76677		13.98	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.06441		91.70440		10.09677	91.43681		14.31	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,617.96000		2.61796		2,538.80000	2.53880	2,617.960	15.03	0.33	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			6.59105		102.44110		6.42835	102.46999		0.06	0.00	0.00	0	3,884.00
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			6.54918		101.04466		6.49599	101.11413		0.68	0.00	0.00	0	10,069.00
R208	On 06/02/2020	Bond Future			6.38300		102.85627		6.31090	102.93433		0.69	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.06746		101.34545		5.96425	101.43373		0.58	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 07/11/2019	Bond Future			9.55613		73.62112		9.59253	73.38383		12.09	0.00	9,423,503.36	128	89,350.00
R209	On 07/11/2019	Bond Future	8.92	Call	189.50000		0.18950		168.45000	0.16845	189.500	11.08	0.12	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	852.14000		0.85214		781.48000	0.78148	852.140	11.85	0.35	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	1,325.17000		1.32517		1,227.68000	1.22768	1,325.170	12.09	0.47	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	948.39000		0.94839		1,045.59000	1.04559	948.390	12.55	0.35	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.61918		74.94108		9.65585	74.70486		12.87	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.67923		73.16867		9.71601	72.93448		13.23	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			189.74228		189.74228		189.74551	189.74551			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			193.19035		193.19035		193.20737	193.20737			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			194.14032		194.14032		194.17428	194.17428			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			162.59517		162.59517		162.56321	162.56321			0.00	0.00	0	6,684.00
R212	On 06/02/2020	Bond Future			163.30402		163.30402		163.28319	163.28319			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.34739		166.34739		166.34023	166.34023			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			9.11250		86.68101		9.13875	86.51671		9.37	0.00	164,693,919.00	1,900	18,654.00
R213	On 06/02/2020	Bond Future			9.17880		88.23514		9.20498	88.07416		10.00	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.23521		86.30663		9.26109	86.15009		10.19	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			9.82483		71.83917		9.85615	71.62816		13.17	0.00	0.00	0	15,542.00
R214	On 06/02/2020	Bond Future			9.89418		73.12717		9.92567	72.91757		13.93	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future			9.95516		71.17434		9.98663	70.96704		14.41	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

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
Total for Derivatives :											768,067,367.13	7,444	1 054 547.00
Grand Total:											768,067,367.13	7,444	1 054 547.00