



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: 23/09/2019

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	95.21000	95.21000		95.21000	95.21000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	665.74900	665.74900		665.59200	665.59200			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	677.67500	677.67500		677.51300	677.51300			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	690.12600	690.12600		689.96300	689.96300			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	774.17900	774.17900		774.03900	774.03900			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	788.04600	788.04600		787.90200	787.90200			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	802.52600	802.52600		802.38000	802.38000			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	694.18000	694.18000		694.19500	694.19500			0.00	0.00	0	220.00
ALBI	On 06/02/2020	Index Future	706.61400	706.61400		706.62800	706.62800			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	719.59800	719.59800		719.61200	719.61200			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	10.84804		77.46277		10.84422	77.48507			0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.96691		78.85024		10.96296	78.87288			0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.08154		76.50531		11.07744	76.52840			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	11.19245		78.43817		11.18865	78.46341			0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.30614		79.84298		11.30220	79.86870			0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.42047		77.04555		11.41638	77.07178			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	687.15000		687.15000		687.15800	687.15800			0.00	0.00	0	1,198.00
GOVI	On 06/02/2020	GOVI	699.45800		699.45800		699.46500	699.46500			0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	712.31000		712.31000		712.31800	712.31800			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.66687		137.66687		137.73716	137.73716			0.00	0.00	0	1,461.00
I2025	On 06/02/2020	Bond Future	138.69241		138.69241		138.76384	138.76384			0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.27360		141.27360		141.34644	141.34644			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	102.13301		102.13301		102.17729	102.17729			0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	103.98737		103.98737		104.03232	104.03232			0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	104.81004		104.81004		104.85587	104.85587			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	102.55258		102.55258		102.55281	102.55281			0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.41458		104.41458		104.41470	104.41470			0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.16232		105.16232		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	120.52792		120.52792		120.52826	120.52826			0.00	0.00	0	21,883.00
I2038	On 06/02/2020	Bond Future	121.05806		121.05806		121.05823	121.05823			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.31121		123.31121		123.31138	123.31138			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		111.82637	111.82637		111.82657	111.82657			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future		113.85678	113.85678		113.85678	113.85678			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future		114.22740	114.22740		114.22760	114.22760			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		116.28092	116.28092		116.28092	116.28092			0.00	0.00	0	12,916.00
I2050	On 06/02/2020	Bond Future		116.55661	116.55661		116.55661	116.55661			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future		118.72586	118.72586		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		262.47700	262.47700		262.56200	262.56200			0.00	0.00	0	1,070.00
IGOV	On 06/02/2020	Index Future		267.24300	267.24300		267.32900	267.32900			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future		272.21600	272.21600		272.30400	272.30400			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		8.29613	115.76980		8.30184	115.73738		5.71	0.00	7,988,116.20	69	127,133.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,223.15000	1.22315	1,271.73000	1.27173	1,223.150	5.68	0.59	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	749.65000	0.74965	765.39000	0.76539	749.650	5.70	0.44	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	1,064.10000	1.06410	1,111.89000	1.11189	1,064.100	5.71	0.54	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	801.73000	0.80173	817.10000	0.81710	801.730	5.71	0.46	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	212.00000	0.21200	237.69000	0.23769	212.000	6.14	0.16	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future		8.34745	112.53956		8.35347	112.50645		6.21	0.00	0.00	0	5,040.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,105.60000	1.10560	1,110.45000	1.11045	1,105.600	6.10	0.38	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,366.71000	1.36671	1,399.47000	1.39947	1,366.710	6.42	0.42	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	640.43000	0.64043	663.93000	0.66393	640.430	7.06	0.22	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.39313	114.60763		8.39945	114.57397		6.13	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	464.45000	0.46445	466.40000	0.46640	464.450	5.15	0.19	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,850.90000	1.85090	1,849.30000	1.84930	1,850.900	5.92	0.46	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,215.59000	1.21559	1,239.91000	1.23991	1,215.590	6.63	0.31	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		308.44102	308.44102		308.44744	308.44744			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future		306.38326	306.38326		306.38967	306.38967			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future		312.08535	312.08535		312.09204	312.09204			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		233.65910	233.65910		233.65987	233.65987			0.00	0.00	0	9,010.00
R202	On 06/02/2020	Bond Future		233.83397	233.83397		233.83448	233.83448			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future		238.18575	238.18575		238.18651	238.18651			0.00	0.00	0	0.00

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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			7.39083		102.58049		7.39632	102.56456		2.54	0.00	0.00	0	54,077.00
R2023	On 06/02/2020	Bond Future			7.40983		104.41785		7.41586	104.40157		2.80	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.40003		102.40377		7.40664	102.38723		2.71	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			8.99115		95.70372		8.99184	95.69937		8.37	0.00	0.00	0	73,122.00
R2030	On 07/11/2019	Bond Future	8.60	Call	256.62000		0.25662		279.04000	0.27904	256.620	7.93	0.18	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,251.96000		1.25196		1,290.75000	1.29075	1,251.960	8.32	0.53	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,507.29000		1.50729		1,540.82000	1.54082	1,507.290	8.48	0.60	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	608.04000		0.60804		643.39000	0.64339	608.040	8.59	0.32	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.25	Put	518.44000		0.51844		552.09000	0.55209	518.440	8.65	0.28	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	442.45000		0.44245		474.29000	0.47429	442.450	8.73	0.25	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	376.21000		0.37621		406.10000	0.40610	376.210	8.81	0.22	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	90.39000		0.09039		104.32000	0.10432	90.390	9.51	0.06	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	64.83000		0.06483		76.08000	0.07608	64.830	9.66	0.05	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			9.05420		93.40923		9.05492	93.40477		9.14	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	546.70000		0.54670		560.91000	0.56091	546.700	8.45	0.21	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,918.91000		1.91891		1,939.53000	1.93953	1,918.910	9.14	0.49	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			9.11581		95.12583		9.11656	95.12128		9.06	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			9.33424		93.09026		9.33499	93.08512		9.78	0.00	0.00	0	48,218.00
R2032	On 06/02/2020	Bond Future			9.40349		94.75766		9.40428	94.75233		10.25	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.46967		92.33892		9.47048	92.33356		10.55	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			9.58724		96.10889		9.58298	96.14133		10.66	0.00	156,273,055.14	1,626	97,304.00
R2035	On 07/11/2019	Bond Future	8.92	Call	80.11000		0.08011		95.14000	0.09514	80.110	9.62	0.06	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,200.51000		1.20051		1,262.12000	1.26212	1,200.510	10.69	0.45	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	244.28000		0.24428		267.39000	0.26739	244.280	12.03	0.12	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.66271		97.83033		9.65831	97.86330		11.19	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.72890		95.12433		9.72435	95.15794		11.56	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,473.98000		1.47398		1,502.70000	1.50270	1,473.980	10.83	0.30	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,533.95000		3.53395		3,574.37000	3.57437	3,533.950	11.56	0.53	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,213.62000		1.21362		1,225.08000	1.22508	1,213.620	13.01	0.21	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.79411		96.89675		9.78941	96.93095		11.78	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,638.38000		1.63838		1,664.19000	1.66419	1,638.380	12.22	0.26	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,232.26000		2.23226		2,262.42000	2.26242	2,232.260	12.49	0.32	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			9.73037		92.19574		9.72098	92.26749		11.28	0.00	0.00	0	67,556.00
R2037	On 06/02/2020	Bond Future			9.80182		89.58794		9.79214	89.66084		12.42	0.00	0.00	0	0.00

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R2037	On 07/05/2020	Bond Future			9.87191		91.23427		9.86191	91.30856		12.26	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			9.85576		95.07550		9.85147	95.11061		11.72	0.00	206,789,212.50	2,175	43,592.00
R2040	On 07/11/2019	Bond Future	9.30	Call	178.77000		0.17877		204.91000	0.20491	178.770	10.86	0.10	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,357.02000		1.35702		1,424.69000	1.42469	1,357.020	11.80	0.46	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.92798		92.26872		9.92356	92.30440		12.94	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			9.99879		93.96438		9.99423	94.00071		12.78	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			9.90464		91.91091		9.90540	91.90459		12.35	0.00	46,139,276.82	502	37,974.00
R2044	On 07/11/2019	Bond Future	9.19	Call	56.99000		0.05699		67.22000	0.06722	56.990	10.74	0.04	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	948.55000		0.94855		993.78000	0.99378	948.550	11.91	0.37	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	258.31000		0.25831		287.98000	0.28798	258.310	13.44	0.12	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.97451		89.17270		9.97531	89.16613		13.65	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	430.13000		0.43013		444.87000	0.44487	430.130	12.01	0.13	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,038.83000		2.03883		2,066.97000	2.06697	2,038.830	13.28	0.41	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	980.62000		0.98062		1,007.57000	1.00757	980.620	15.12	0.20	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.04290		90.81148		10.04372	90.80483		13.49	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,256.47000		1.25647		1,273.46000	1.27346	1,256.470	12.47	0.25	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,428.49000		1.42849		1,446.38000	1.44638	1,428.490	12.58	0.27	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,324.26000		3.32426		3,346.23000	3.34623	3,324.260	13.38	0.48	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,605.36000		3.60536		3,627.38000	3.62738	3,605.360	13.47	0.50	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,469.76000		1.46976		1,492.57000	1.49257	1,469.760	15.18	0.22	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,347.34000		1.34734		1,369.25000	1.36925	1,347.340	15.18	0.21	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.11172		88.11859		10.11256	88.11186		14.47	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1,284.46000		1.28446		1,298.11000	1.29811	1,284.460	13.23	0.22	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.66	Call	2,981.44000		2.98144		2,999.34000	2.99934	2,981.440	13.78	0.40	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,402.97000		2.40297		2,425.07000	2.42507	2,402.970	15.43	0.28	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			9.88514		91.00448		9.88084	91.04137		12.74	0.00	0.00	0	85,896.00
R2048	On 06/02/2020	Bond Future			9.95613		92.63451		9.95170	92.67201		13.42	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			10.01879		89.89643		10.01421	89.93476		13.94	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.08047		91.57142		10.07576	91.61038		14.28	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1,763.74000		1.76374		1,792.46000	1.79246	1,763.740	14.71	0.25	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,438.99000		2.43899		2,472.88000	2.47288	2,438.990	15.05	0.32	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			6.69948		102.42185		6.69514	102.42262		0.06	0.00	4,096,874.00	40	3,148.00
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			6.59729		100.98189		6.59621	100.98330		0.75	0.00	0.00	0	9,405.00
R208	On 06/02/2020	Bond Future			6.44370		102.79062		6.44244	102.79198		0.71	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.14897		101.27582		6.14730	101.27725		0.62	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			9.58181		73.45360		9.57744	73.48206		12.05	0.00	1,395,618.40	19	96,095.00
R209	On 07/11/2019	Bond Future	8.92	Call	79.19000		0.07919		93.48000	0.09348	79.190	11.03	0.06	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	569.90000		0.56990		613.62000	0.61362	569.900	11.80	0.30	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	994.76000		0.99476		1,047.62000	1.04762	994.760	12.05	0.44	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	761.06000		0.76106		790.23000	0.79023	761.060	12.51	0.34	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.64584		74.76923		9.64134	74.79820		12.71	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.70701		72.99168		9.70237	73.02120		13.18	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			188.70731		188.70731		189.27809	189.27809			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			192.13352		192.13352		192.71450	192.71450			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			193.05916		193.05916		193.65096	193.65096			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			162.47067		162.47067		162.47463	162.47463			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future			163.17465		163.17465		163.17856	163.17856			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.21150		166.21150		166.21554	166.21554			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			9.19434		86.17015		9.19000	86.19714		9.36	0.00	0.00	0	23,319.00
R213	On 06/02/2020	Bond Future			9.26385		87.71365		9.25938	87.74095		9.84	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.32366		85.77318		9.31902	85.80106		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			9.83968		71.73900		9.83537	71.76805		13.14	0.00	0.00	0	15,477.00
R214	On 06/02/2020	Bond Future			9.90967		73.02395		9.90524	73.05344		13.84	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	9.97139	71.06731		9.96682	71.09742		14.37	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 :											422,682,153.06	4,431	1 088 912.00
Grand Total:											422,682,153.06	4,431	1 088 912.00