



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: 04/09/2019

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	94.93000	94.93000		94.95000	94.95000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	669.25000	669.25000		668.43900	668.43900			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	681.25100	681.25100		680.42500	680.42500			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	693.78600	693.78600		692.94500	692.94500			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	781.75100	781.75100		779.06600	779.06600			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	795.76900	795.76900		793.03500	793.03500			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	810.41200	810.41200		807.62800	807.62800			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	699.93900	699.93900		696.66700	696.66700			0.00	0.00	0	220.00
ALBI	On 06/02/2020	Index Future	712.49000	712.49000		709.15900	709.15900			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	725.60100	725.60100		722.20800	722.20800			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	10.76281	77.96261		10.83309	77.55011				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.87827	79.36063		10.95116	78.94057				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	10.98932	77.02707		11.06485	76.59936				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	11.11796	78.93554		11.19870	78.39668				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.22875	80.35091		11.31240	79.80214				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.33994	77.56490		11.42662	77.00613				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	693.05200	693.05200		689.69100	689.69100				0.00	0.00	0	1,200.00
GOVI	On 06/02/2020	GOVI	705.48000	705.48000		702.05800	702.05800				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	718.46100	718.46100		714.97600	714.97600				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.49038	137.49038		137.49459	137.49459				0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	138.51529	138.51529		138.51923	138.51923				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.09657	141.09657		141.10063	141.10063				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	102.05819	102.05819		102.19147	102.19147				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	103.91305	103.91305		104.04848	104.04848				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	104.73693	104.73693		104.87496	104.87496				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	102.85446	102.85446		102.97411	102.97411				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.72378	104.72378		104.84541	104.84541				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.47969	105.47969		105.60364	105.60364				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	121.14658	121.14658		121.05977	121.05977				0.00	0.00	0	21,774.00
I2038	On 06/02/2020	Bond Future	121.69019	121.69019		121.60157	121.60157				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.95789	123.95789		123.86764	123.86764				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		111.62582	111.62582		111.72847	111.72847			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future		113.65453	113.65453		113.75885	113.75885			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future		114.02426	114.02426		114.13060	114.13060			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		116.75337	116.75337		116.75384	116.75384			0.00	0.00	0	12,882.00
I2050	On 06/02/2020	Bond Future		117.03973	117.03973		117.03996	117.03996			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future		119.22088	119.22088		119.22088	119.22088			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		262.85100	262.85100		262.82000	262.82000			0.00	0.00	0	1,017.00
IGOV	On 06/02/2020	Index Future		267.62800	267.62800		267.59600	267.59600			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future		272.61500	272.61500		272.58300	272.58300			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		8.11993	116.77624		8.17323	116.47057		5.65	0.00	11,677,624.00	100	127,184.00
R186	On 07/11/2019	Bond Future	8.20	Put	880.42000	0.88042	1,032.62000	1.03262	880.420	5.62	0.43	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,440.75000	1.44075	1,279.74000	1.27974	1,440.750	5.64	0.60	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	766.47000	0.76647	906.15000	0.90615	766.470	5.65	0.39	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	1,510.54000	1.51054	1,344.55000	1.34455	1,510.540	5.65	0.61	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	173.43000	0.17343	221.11000	0.22111	173.430	6.08	0.12	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future		8.16195	113.56627		8.21798	113.25488		6.32	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,697.11000	1.69711	1,567.03000	1.56703	1,697.110	6.22	0.48	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,123.45000	1.12345	1,250.31000	1.25031	1,123.450	6.53	0.34	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	545.47000	0.54547	616.42000	0.61642	545.470	7.16	0.18	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.19745	115.65616		8.25636	115.33917		6.06	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	822.24000	0.82224	757.09000	0.75709	822.240	5.36	0.27	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	2,530.92000	2.53092	2,379.03000	2.37903	2,530.920	6.09	0.54	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,086.88000	1.08688	1,190.09000	1.19009	1,086.880	6.90	0.27	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		309.03041	309.03041		308.58455	308.58455			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future		306.98898	306.98898		306.53418	306.53418			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future		312.70978	312.70978		312.24683	312.24683			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		233.80691	233.80691		233.93828	233.93828			0.00	0.00	0	9,082.00
R202	On 06/02/2020	Bond Future		233.98874	233.98874		234.12182	234.12182			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			238.34899		238.34899		238.48503	238.48503			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			7.21451		103.09357		7.24675	102.99952		2.44	0.00	0.00	0	53,397.00
R2023	On 06/02/2020	Bond Future			7.21619		104.94223		7.25154	104.84625		2.68	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.18638		102.94041		7.22514	102.84279		2.67	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			8.82363		96.76840		8.88714	96.36288		8.32	0.00	29,707,898.80	307	72,732.00
R2030	On 07/11/2019	Bond Future	8.60	Call	686.51000		0.68651		575.50000	0.57550	686.510	7.87	0.33	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	967.45000		0.96745		1,155.45000	1.15545	967.450	8.27	0.40	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,400.79000		2.40079		2,139.75000	2.13975	2,400.790	8.43	0.70	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	494.28000		0.49428		613.04000	0.61304	494.280	8.54	0.24	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.25	Put	428.09000		0.42809		535.08000	0.53508	428.090	8.60	0.21	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	372.28000		0.37228		468.82000	0.46882	372.280	8.68	0.19	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	323.13000		0.32313		410.00000	0.41000	323.130	8.76	0.17	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	97.60000		0.09760		130.41000	0.13041	97.600	9.46	0.06	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	74.39000		0.07439		100.62000	0.10062	74.390	9.61	0.05	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			8.87992		94.49492		8.94590	94.08195		9.20	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	931.70000		0.93170		832.53000	0.83253	931.700	8.51	0.29	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	2,645.53000		2.64553		2,437.73000	2.43773	2,645.530	9.20	0.56	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			8.93438		96.23392		9.00290	95.81341		8.99	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			9.21506		93.91224		9.28395	93.43588		9.75	0.00	0.00	0	47,957.00
R2032	On 06/02/2020	Bond Future			9.27983		95.59618		9.35118	95.11108		10.23	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.34123		93.19528		9.41511	92.70136		10.51	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			9.49428		96.82044		9.57346	96.21388		10.64	0.00	0.00	0	93,884.00
R2035	On 07/11/2019	Bond Future	8.92	Call	248.65000		0.24865		165.29000	0.16529	248.650	9.61	0.13	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,824.50000		1.82450		1,487.89000	1.48789	1,824.500	10.67	0.53	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	315.73000		0.31573		363.80000	0.36380	315.730	12.02	0.13	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.56631		98.55658		9.64823	97.93890		11.17	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.62898		95.86643		9.71359	95.23749		11.53	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,823.07000		1.82307		1,645.41000	1.64541	1,823.070	10.80	0.34	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	4,068.47000		4.06847		3,758.19000	3.75819	4,068.470	11.53	0.56	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,172.20000		1.17220		1,325.36000	1.32536	1,172.200	12.99	0.20	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.69141		97.64839		9.77888	97.00766		11.76	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,600.68000		2.60068		2,388.11000	2.38811	2,600.680	12.47	0.35	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			9.62146		93.03320		9.69531	92.46406		11.27	0.00	0.00	0	60,745.00
R2037	On 06/02/2020	Bond Future			9.68914		90.44220		9.76540	89.86271		12.40	0.00	0.00	0	0.00

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R2037	On 07/05/2020	Bond Future		9.75528	92.10663		9.83399	91.51650		12.24	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		9.75216	95.92940		9.83113	95.27738		11.71	0.00	287,788.20	3	43,051.00
R2040	On 07/11/2019	Bond Future	9.30	Call	469.38000	0.46938	314.70000	0.31470	469.380	10.85	0.20	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,090.14000	2.09014	1,713.65000	1.71365	2,090.140	11.79	0.54	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future		9.82084	93.13978		9.90235	92.47591		12.92	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future		9.88795	94.85392		9.97204	94.17782		12.76	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		9.80578	92.74003		9.87441	92.16309		12.33	0.00	0.00	0	38,089.00
R2044	On 07/11/2019	Bond Future	9.19	Call	238.16000	0.23816	160.80000	0.16080	238.160	11.17	0.11	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,646.69000	1.64669	1,351.64000	1.35164	1,646.690	12.31	0.46	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	378.84000	0.37884	418.76000	0.41876	378.840	14.08	0.13	0.00	0	328.00
R2044	On 06/02/2020	Bond Future		9.87235	90.01852		9.94314	89.43101		13.62	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	664.20000	0.66420	578.90000	0.57890	664.200	11.97	0.18	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,593.29000	2.59329	2,355.17000	2.35517	2,593.290	13.25	0.46	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	966.12000	0.96612	1,100.91000	1.10091	966.120	15.10	0.19	0.00	0	328.00
R2044	On 07/05/2020	Bond Future		9.93731	91.67516		10.01027	91.07689		13.46	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,601.85000	1.60185	1,459.38000	1.45938	1,601.850	12.44	0.29	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,800.53000	1.80053	1,644.04000	1.64404	1,800.530	12.55	0.31	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,901.25000	3.90125	3,629.29000	3.62929	3,901.250	13.36	0.51	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	4,202.57000	4.20257	3,917.81000	3.91781	4,202.570	13.44	0.54	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,411.13000	1.41113	1,561.76000	1.56176	1,411.130	15.16	0.21	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,295.71000	1.29571	1,437.46000	1.43746	1,295.710	15.16	0.19	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		9.79159	91.81300		9.87048	91.13035		12.74	0.00	29,839,225.00	325	86,284.00
R2048	On 06/02/2020	Bond Future		9.85943	93.45938		9.94082	92.76422		13.42	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future		9.91892	90.73883		10.00273	90.03096		13.94	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future		9.97805	92.42552		10.06441	91.70440		14.27	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,852.49000	2.85249	2,617.96000	2.61796	2,852.490	15.03	0.34	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		6.60468	102.43868		6.59105	102.44110		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		6.54694	101.04759		6.54918	101.04466		0.71	0.00	0.00	0	10,069.00
R208	On 06/02/2020	Bond Future		6.38001	102.85951		6.38300	102.85627		0.70	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future		6.06374	101.34863		6.06746	101.34545		0.59	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			9.48761		74.07086		9.55613	73.62112		12.04	0.00	4,518,322.46	61	89,289.00
R209	On 07/11/2019	Bond Future	8.92	Call	237.14000		0.23714		189.50000	0.18950	237.140	11.02	0.14	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	1,003.18000		1.00318		852.14000	0.85214	1,003.180	11.79	0.40	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	1,529.99000		1.52999		1,325.17000	1.32517	1,529.990	12.04	0.52	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	782.90000		0.78290		948.39000	0.94839	782.900	12.49	0.31	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.54857		75.39906		9.61918	74.94108		12.80	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.60650		73.63498		9.67923	73.16867		13.16	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			189.73778		189.73778		189.74228	189.74228			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			193.18620		193.18620		193.19035	193.19035			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			194.13609		194.13609		194.14032	194.14032			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			162.62058		162.62058		162.59517	162.59517			0.00	0.00	0	6,684.00
R212	On 06/02/2020	Bond Future			163.33032		163.33032		163.30402	163.30402			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.37403		166.37403		166.34739	166.34739			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			9.04374		87.11338		9.11250	86.68101		9.32	0.00	0.00	0	18,654.00
R213	On 06/02/2020	Bond Future			9.10751		88.67555		9.17880	88.23514		9.95	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.16143		86.75501		9.23521	86.30663		10.14	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			9.74602		72.37460		9.82483	71.83917		13.14	0.00	2,750,234.80	38	15,541.00
R214	On 06/02/2020	Bond Future			9.81295		73.67245		9.89418	73.12717		13.89	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future			9.87159		71.72958		9.95516	71.17434		14.36	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 :											78,781,093.26	834	1 055 064.00
Grand Total:											78,781,093.26	834	1 055 064.00