



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: 06/08/2019

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	95.42000	95.42000		95.62000	95.62000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	662.71300	662.71300		661.23800	661.23800			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	674.65300	674.65300		672.92500	672.92500			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	687.18000	687.18000		685.01300	685.01300			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	768.67300	768.67300		766.07000	766.07000			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	782.52100	782.52100		779.61100	779.61100			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	797.05200	797.05200		793.61500	793.61500			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	688.57000	688.57000		686.65900	686.65900			0.00	0.00	0	226.00
ALBI	On 06/02/2020	Index Future	700.97500	700.97500		698.79600	698.79600			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	713.99100	713.99100		711.34900	711.34900			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 01/08/2019	Bond Future	10.89500	78.73240		10.89500	78.73240				0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	11.00574	76.55018		11.05045	76.29432				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	11.12904	77.92930		11.18011	77.64254				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.24693	75.58235		11.30829	75.24405				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 01/08/2019	Bond Future	11.25000	79.95269		11.25000	79.95269				0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.35019	77.40233		11.38426	77.18165				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.46829	78.79668		11.50779	78.54542				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.58615	75.99540		11.63476	75.69190				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	681.63500	681.63500		679.67900	679.67900				0.00	0.00	0	1,171.00
GOVI	On 06/02/2020	GOVI	693.91500	693.91500		691.69200	691.69200				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	706.80100	706.80100		704.11700	704.11700				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	135.65288	135.65288		135.65288	135.65288				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	138.22694	138.22694		138.20926	138.20926				0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	139.27645	139.27645		139.21116	139.21116				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.89504	141.89504		141.74387	141.74387				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 01/08/2019	Bond Future	102.19708	102.19708		102.19708	102.19708				0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future	102.98261	102.98261		102.96726	102.96726				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	104.86270	104.86270		104.81176	104.81176				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	105.72146	105.72146		105.60625	105.60625				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 01/08/2019	Bond Future	103.02976	103.02976		103.02976	103.02976				0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future	103.96787	103.96787		103.95163	103.95163				0.00	0.00	0	6,140.00
I2033	On 06/02/2020	Bond Future	105.86589	105.86589		105.81370	105.81370				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	106.66055	106.66055		106.54368	106.54368				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 01/08/2019	Bond Future			119.66698		119.66698		119.66698	119.66698			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future			122.15322		122.15322		122.13331	122.13331			0.00	0.00	0	21,624.00
I2038	On 06/02/2020	Bond Future			122.72509		122.72509		122.66302	122.66302			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future			125.03243		125.03243		124.89464	124.89464			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 01/08/2019	Bond Future			113.05878		113.05878		113.05878	113.05878			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future			113.10222		113.10222		113.08284	113.08284			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future			115.16699		115.16699		115.10839	115.10839			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			115.58378		115.58378		115.45467	115.45467			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 01/08/2019	Bond Future			116.31979		116.31979		116.31979	116.31979			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future			118.20460		118.20460		118.18477	118.18477			0.00	0.00	0	12,776.00
I2050	On 06/02/2020	Bond Future			118.52690		118.52690		118.46660	118.46660			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			120.75557		120.75557		120.62190	120.62190			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			264.60500		264.60500		264.72500	264.72500			0.00	0.00	0	1,016.00
IGOV	On 06/02/2020	Index Future			269.43600		269.43600		269.46800	269.46800			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			274.50100		274.50100		274.37100	274.37100			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 01/08/2019	Bond Future			8.37500		112.81725		8.37500	112.81725		5.91	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future			8.42266		115.05419		8.49289	114.65954		5.84	0.00	12,771,015.09	111	138,190.00
R186	On 07/11/2019	Bond Future	8.20	Put	2,078.27000		2.07827		2,345.66000	2.34566	2,078.270	5.81	0.64	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	880.22000		0.88022		745.64000	0.74564	880.220	5.83	0.38	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.25	Call	925.41000		0.92541		785.89000	0.78589	925.410	5.84	0.39	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Put	1,903.39000		1.90339		2,158.52000	2.15852	1,903.390	5.84	0.61	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	739.71000		0.73971		877.57000	0.87757	739.710	6.25	0.31	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.47824		111.82289		8.55912	111.38267		6.24	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,050.16000		1.05016		911.51000	0.91151	1,050.160	5.93	0.34	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,916.50000		1.91650		2,141.65000	2.14165	1,916.500	6.24	0.48	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	999.56000		0.99956		1,138.71000	1.13871	999.560	6.75	0.29	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future			8.52658		113.89976		8.62467	113.38314		5.99	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	429.98000		0.42998		352.68000	0.35268	429.980	5.03	0.17	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,695.47000		1.69547		1,491.81000	1.49181	1,695.470	5.78	0.42	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,616.57000		1.61657		1,814.60000	1.81460	1,616.570	6.48	0.36	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

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
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 01/08/2019		Bond Future		303.34414	303.34414	303.34414	303.34414			0.00	0.00	0	0.00
R197	On 07/11/2019		Bond Future		309.16318	309.16318	309.13453	309.13453			0.00	0.00	0	2,507.00
R197	On 06/02/2020		Bond Future		307.14903	307.14903	307.01535	307.01535			0.00	0.00	0	40.00
R197	On 07/05/2020		Bond Future		312.92390	312.92390	312.60089	312.60089			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 01/08/2019		Bond Future		231.89263	231.89263	231.89263	231.89263			0.00	0.00	0	0.00
R202	On 07/11/2019		Bond Future		235.83671	235.83671	236.32674	236.32674			0.00	70,751,013.00	300	9,082.00
R202	On 06/02/2020		Bond Future		236.07465	236.07465	236.49332	236.49332			0.00	0.00	0	0.00
R202	On 07/05/2020		Bond Future		240.51321	240.51321	240.79580	240.79580			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 01/08/2019		Bond Future		7.48500	104.15664	7.48500	104.15664		2.15	0.00	0.00	0	0.00
R2023	On 07/11/2019		Bond Future		7.49309	102.28438	7.56743	102.06978		2.61	0.00	0.00	0	52,535.00
R2023	On 06/02/2020		Bond Future		7.51773	104.12710	7.61213	103.87359		2.68	0.00	0.00	0	0.00
R2023	On 07/05/2020		Bond Future		7.51056	102.12753	7.63905	101.80759		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 01/08/2019		Bond Future		9.02000	93.30386	9.02000	93.30386		8.58	0.00	0.00	0	0.00
R2030	On 07/11/2019		Bond Future		9.10580	94.98417	9.16406	94.62133		8.38	0.00	6,648,891.90	70	69,850.00
R2030	On 07/11/2019	8.60	Call	439.56000	0.43956	374.26000	0.37426	439.560	7.95	0.21	0.00	0	5,500.00	
R2030	On 07/11/2019	8.95	Put	2,139.03000	2.13903	2,366.93000	2.36693	2,139.030	8.33	0.59	0.00	0	5,000.00	
R2030	On 07/11/2019	9.10	Call	1,605.68000	1.60568	1,437.55000	1.43755	1,605.680	8.49	0.51	0.00	0	5,500.00	
R2030	On 07/11/2019	9.76	Put	453.20000	0.45320	529.19000	0.52919	453.200	9.48	0.18	0.00	0	5,500.00	
R2030	On 06/02/2020		Bond Future		9.17168	92.68664	9.23750	92.28503		9.04	0.00	0.00	0	0.00
R2030	On 06/02/2020	8.40	Call	602.55000	0.60255	529.59000	0.52959	602.550	8.35	0.20	0.00	0	5,820.00	
R2030	On 06/02/2020	9.00	Call	1,894.47000	1.89447	1,728.40000	1.72840	1,894.470	9.04	0.44	0.00	0	5,820.00	
R2030	On 07/05/2020		Bond Future		9.23483	94.40820	9.31272	93.94249		8.83	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 01/08/2019		Bond Future		9.37500	94.63090	9.37500	94.63090		9.62	0.00	0.00	0	0.00
R2032	On 07/11/2019		Bond Future		9.46898	92.17300	9.51170	91.88481		9.65	0.00	26,269,305.00	285	50,428.00
R2032	On 06/02/2020		Bond Future		9.54158	93.83359	9.59062	93.50851		10.01	0.00	0.00	0	0.00
R2032	On 07/05/2020		Bond Future		9.60996	91.41596	9.66940	91.02876		10.30	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 01/08/2019		Bond Future		9.66000	97.56685	9.66000	97.56685		10.44	0.00	0.00	0	0.00
R2035	On 07/11/2019		Bond Future		9.73317	95.00753	9.77565	94.69047		10.49	0.00	242,174,193.97	2,549	94,508.00
R2035	On 07/11/2019	8.92	Call	149.88000	0.14988	129.68000	0.12968	149.880	8.97	0.08	0.00	0	3,500.00	
R2035	On 07/11/2019	9.52	Call	1,258.72000	1.25872	1,151.54000	1.15154	1,258.720	10.17	0.38	0.00	0	3,500.00	
R2035	On 07/11/2019	10.21	Put	818.65000	0.81865	909.59000	0.90959	818.650	11.27	0.25	0.00	0	3,500.00	
R2035	On 06/02/2020		Bond Future		9.81233	96.71919	9.86073	96.36387		10.92	0.00	0.00	0	0.00

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R2035	On 07/05/2020	Bond Future			9.88098		94.01112		9.93890	93.59223		11.29	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 01/08/2019	Bond Future			9.76500		89.62716		9.76500	89.62716		11.55	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.82293		91.49316		9.86500	91.17656		11.09	0.00	18,390,125.16	201	62,399.00
R2037	On 06/02/2020	Bond Future			9.89613		88.88227		9.94379	88.52886		12.10	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			9.96689		90.53321		10.02357	90.11881		11.96	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 01/08/2019	Bond Future			9.88500		92.43102		9.88500	92.43102		11.98	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			9.94353		94.36173		9.97518	94.10648		11.50	0.00	0.00	0	44,699.00
R2040	On 07/11/2019	Bond Future	9.30	Call	333.74000		0.33374		304.89000	0.30489	333.740	10.05	0.14	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,605.31000		1.60531		1,510.38000	1.51038	1,605.310	11.20	0.42	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.01735		91.55199		10.05407	91.26007		12.59	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.08873		93.25249		10.13380	92.89904		12.45	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 01/08/2019	Bond Future			9.95500		89.15668		9.95500	89.15668		12.62	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future			10.00155		91.11041		10.03297	90.85345		12.12	0.00	0.00	0	37,706.00
R2044	On 07/11/2019	Bond Future	9.19	Call	169.36000		0.16936		153.35000	0.15335	169.360	10.38	0.08	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,250.25000		1.25025		1,171.87000	1.17187	1,250.250	11.70	0.35	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	858.38000		0.85838		930.60000	0.93060	858.380	13.16	0.23	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.07331		88.36728		10.10957	88.07474		13.27	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	504.40000		0.50440		468.90000	0.46890	504.400	11.66	0.14	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,081.76000		2.08176		1,979.22000	1.97922	2,081.760	12.91	0.39	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,500.53000		1.50053		1,585.04000	1.58504	1,500.530	14.75	0.26	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.14260		90.00869		10.18682	89.65651		13.13	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,155.34000		1.15534		1,081.69000	1.08169	1,155.340	11.70	0.23	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,127.12000		3.12712		2,979.25000	2.97925	3,127.120	12.71	0.45	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,797.09000		1.79709		1,894.00000	1.89400	1,797.090	14.36	0.25	0.00	0	556.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			9.94000		92.54538		9.94000	92.54538		12.41	0.00	0.00	0	0.00
R2048	On 07/11/2019	Bond Future			9.99270		90.09038		10.01892	89.87002		12.51	0.00	0.00	0	88,756.00
R2048	On 06/02/2020	Bond Future			10.06597		91.71348		10.09677	91.45821		13.07	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			10.12984		88.97589		10.16819	88.66187		13.60	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 01/08/2019	Bond Future			6.82500		100.57831		6.82500	100.57831		0.14	0.00	0.00	0	0.00
R207	On 07/11/2019	Bond Future			6.47467		102.46177		6.58142	102.44281		0.06	0.00	0.00	0	3,801.00
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 01/08/2019	Bond Future			6.77500		102.31039		6.77500	102.31039		0.54	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.75366		100.77824		6.76816	100.75938		0.69	0.00	0.00	0	10,137.00
R208	On 06/02/2020	Bond Future			6.62602		102.59381		6.67598	102.53998		0.64	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.36081		101.09521		6.49777	100.97871		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 01/08/2019	Bond Future			9.65500		74.24073		9.65500	74.24073		11.76	0.00	0.00	0	0.00
R209	On 07/11/2019	Bond Future			9.71340		72.60383		9.75517	72.33711		12.02	0.00	1,815,095.75	25	91,356.00
R209	On 07/11/2019	Bond Future	8.92	Call	171.12000		0.17112		150.26000	0.15026	171.120	10.58	0.10	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	717.92000		0.71792		651.94000	0.65194	717.920	11.34	0.29	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	1,582.63000		1.58263		1,716.67000	1.71667	1,582.630	12.05	0.46	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.78024		73.91179		9.82724	73.61540		12.51	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.84323		72.13278		9.89879	71.78667		12.88	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 01/08/2019	Bond Future			190.22346		190.22346		190.22346	190.22346			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future			190.10997		190.10997		190.52041	190.52041			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			193.58068		193.58068		193.93312	193.93312			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			194.56981		194.56981		194.81173	194.81173			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 01/08/2019	Bond Future			160.35424		160.35424		160.35424	160.35424			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future			163.42278		163.42278		163.52944	163.52944			0.00	0.00	0	6,684.00
R212	On 06/02/2020	Bond Future			164.16038		164.16038		164.21299	164.21299			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			167.24681		167.24681		167.20055	167.20055			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 01/08/2019	Bond Future			9.22000		87.42454		9.22000	87.42454		9.19	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future			9.32184		85.38236		9.36952	85.09027		9.41	0.00	93,920,596.00	1,100	20,754.00
R213	On 06/02/2020	Bond Future			9.39453		86.92060		9.44883	86.59397		9.75	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.45618		84.98220		9.52113	84.59810		9.95	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

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
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 01/08/2019	Bond Future	9.91000		72.66206		9.91000	72.66206		12.78	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future	9.96209		70.92177		9.99342	70.71502		13.00	0.00	15,673,711.17	221	16,389.00
R214	On 06/02/2020	Bond Future	10.03470		72.19945		10.07072	71.96478		13.54	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	10.09796		70.24142		10.14168	69.95972		14.02	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 :												488,413,947.04	4,862	993 968.00
Grand Total:												488,413,947.04	4,862	993 968.00