



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: 26/09/2019

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	95.18000	95.18000		95.25000	95.25000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	665.40800	665.40800		664.30200	664.30200			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	677.32800	677.32800		676.20200	676.20200			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	689.77300	689.77300		688.62600	688.62600			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	773.11800	773.11800		770.54600	770.54600			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	786.96800	786.96800		784.34900	784.34900			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	801.42700	801.42700		798.76000	798.76000			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	692.34400	692.34400		690.01400	690.01400			0.00	0.00	0	220.00
ALBI	On 06/02/2020	Index Future	704.74700	704.74700		702.37500	702.37500			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	717.69500	717.69500		715.28000	715.28000			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	10.88360	77.25560		10.93065	76.98274				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	11.00375	78.63956		11.05255	78.36177				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.11975	76.29063		11.17033	76.00779				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	11.23305	78.16932		11.28012	77.85958				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.34815	79.56959		11.39692	79.25424				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.46404	76.76701		11.51460	76.44592				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	685.19600	685.19600		682.84300	682.84300				0.00	20,555,880.00	3	1,201.00
GOVI	On 06/02/2020	GOVI	697.47100	697.47100		695.07500	695.07500				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	710.28500	710.28500		707.84600	707.84600				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.66051	137.66051		137.66212	137.66212				0.00	0.00	0	1,461.00
I2025	On 06/02/2020	Bond Future	138.68639	138.68639		138.68788	138.68788				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.26729	141.26729		141.26885	141.26885				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	102.17428	102.17428		102.13130	102.13130				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	104.02969	104.02969		103.98584	103.98584				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	104.85301	104.85301		104.80836	104.80836				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	102.37522	102.37522		102.55223	102.55223				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.23432	104.23432		104.41447	104.41447				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	104.97851	104.97851		105.16197	105.16197				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	120.44026	120.44026		120.52723	120.52723				0.00	0.00	0	21,883.00
I2038	On 06/02/2020	Bond Future	120.96913	120.96913		121.05754	121.05754				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.22031	123.22031		123.31052	123.31052				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		111.72360	111.72360		111.72381	111.72381			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future		113.75253	113.75253		113.75253	113.75253			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future		114.12115	114.12115		114.12115	114.12115			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		116.04819	116.04819			0.00	0.00	0	12,916.00
I2050	On 06/02/2020	Bond Future		116.31998	116.31998		116.31998	116.31998			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future		118.48475	118.48475		118.48475	118.48475			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		262.36900	262.36900		262.40200	262.40200			0.00	0.00	0	1,070.00
IGOV	On 06/02/2020	Index Future		267.13400	267.13400		267.16700	267.16700			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future		272.10500	272.10500		272.13900	272.13900			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		8.31937	115.63792		8.37113	115.34491		5.79	0.00	44,751,875.04	387	127,117.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,283.83000	1.28383	1,480.71000	1.48071	1,283.830	5.76	0.61	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	674.49000	0.67449	570.19000	0.57019	674.490	5.78	0.42	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	1,118.33000	1.11833	1,301.50000	1.30150	1,118.330	5.79	0.56	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	724.08000	0.72408	614.24000	0.61424	724.080	5.79	0.44	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	222.45000	0.22245	284.64000	0.28464	222.450	6.24	0.17	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future		8.37180	112.40569		8.42621	112.10728		6.02	0.00	0.00	0	5,040.00
R186	On 06/02/2020	Bond Future	8.11	Call	997.18000	0.99718	897.24000	0.89724	997.180	5.95	0.37	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,342.92000	1.34292	1,480.49000	1.48049	1,342.920	6.19	0.43	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	587.47000	0.58747	661.33000	0.66133	587.470	6.73	0.22	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.41879	114.47107		8.47602	114.16726		6.07	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	482.71000	0.48271	431.20000	0.43120	482.710	5.36	0.19	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,771.65000	1.77165	1,641.87000	1.64187	1,771.650	5.91	0.45	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,196.74000	1.19674	1,298.91000	1.29891	1,196.740	6.48	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		308.41466	308.41466		308.42131	308.42131			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future		306.35758	306.35758		306.36400	306.36400			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future		312.05872	312.05872		312.06540	312.06540			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		233.65605	233.65605		233.65682	233.65682			0.00	0.00	0	9,010.00
R202	On 06/02/2020	Bond Future		233.83169	233.83169		233.83220	233.83220			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future		238.18298	238.18298		238.18373	238.18373			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			7.40538		102.53829		7.45768	102.38679		2.40	0.00	0.00	0	54,077.00
R2023	On 06/02/2020	Bond Future			7.42563		104.37521		7.48288	104.22090		2.49	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.41746		102.36015		7.48030	102.20307		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			9.01382		95.56086		9.07558	95.17312		8.39	0.00	0.00	0	73,122.00
R2030	On 07/11/2019	Bond Future	8.60	Call	208.08000		0.20808		160.16000	0.16016	208.080	7.91	0.16	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,293.65000		1.29365		1,531.44000	1.53144	1,293.650	8.34	0.55	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,388.71000		1.38871		1,186.14000	1.18614	1,388.710	8.51	0.58	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	623.54000		0.62354		775.07000	0.77507	623.540	8.63	0.33	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.25	Put	530.44000		0.53044		666.16000	0.66616	530.440	8.69	0.29	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	451.67000		0.45167		572.72000	0.57272	451.670	8.78	0.26	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	383.15000		0.38315		490.53000	0.49053	383.150	8.86	0.23	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	87.84000		0.08784		121.58000	0.12158	87.840	9.55	0.06	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	61.32000		0.06132		86.41000	0.08641	61.320	9.68	0.05	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			9.07770		93.26409		9.14186	92.86935		8.73	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	441.37000		0.44137		377.78000	0.37778	441.370	8.05	0.18	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,734.41000		1.73441		1,561.79000	1.56179	1,734.410	8.73	0.47	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			9.14026		94.97781		9.20691	94.57589		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			9.35661		92.93710		9.41835	92.51618		9.69	0.00	0.00	0	48,218.00
R2032	On 06/02/2020	Bond Future			9.42662		94.60198		9.49056	94.17350		9.64	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.49365		92.18025		9.55989	91.74390		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			9.62457		95.82535		9.67112	95.47352		10.52	0.00	0.00	0	97,234.00
R2035	On 07/11/2019	Bond Future	8.92	Call	50.95000		0.05095		40.79000	0.04079	50.950	9.50	0.04	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,012.05000		1.01205		888.24000	0.88824	1,012.050	10.55	0.42	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	245.44000		0.24544		303.33000	0.30333	245.440	11.95	0.13	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.70129		97.54196		9.74945	97.18380		10.47	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.76878		94.83053		9.81854	94.46582		11.39	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,286.61000		1.28661		1,193.58000	1.19358	1,286.610	10.49	0.28	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,308.37000		3.30837		3,132.53000	3.13253	3,308.370	11.39	0.51	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,266.13000		1.26613		1,353.93000	1.35393	1,266.130	13.05	0.22	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.83534		96.59745		9.88679	96.22593		11.75	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,536.84000		1.53684		1,451.61000	1.45161	1,536.840	12.19	0.25	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,108.83000		2.10883		2,001.46000	2.00146	2,108.830	12.46	0.31	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			9.76784		91.91032		9.81938	91.51995		11.16	0.00	0.00	0	67,556.00
R2037	On 06/02/2020	Bond Future			9.84048		89.29765		9.89372	88.90020		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			9.91184		90.93852		9.96681	90.53380		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			9.89826		94.72878		9.94473	94.35203		11.58	0.00	0.00	0	43,592.00
R2040	On 07/11/2019	Bond Future	9.30	Call	116.59000		0.11659		95.50000	0.09550	116.590	10.65	0.08	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,134.07000		1.13407		998.92000	0.99892	1,134.070	11.67	0.42	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.97182		91.91602		10.01980	91.53247		12.11	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.04405		93.60504		10.09357	93.21443		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			9.95737		91.47386		9.99873	91.13354		12.20	0.00	0.00	0	37,997.00
R2044	On 07/11/2019	Bond Future	9.19	Call	35.65000		0.03565		29.31000	0.02931	35.650	10.85	0.03	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	729.26000		0.72926		641.67000	0.64167	729.260	11.71	0.32	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	278.59000		0.27859		337.71000	0.33771	278.590	13.38	0.13	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.02886		88.72812		10.07154	88.38160		12.76	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	248.96000		0.24896		221.51000	0.22151	248.960	10.89	0.09	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,636.37000		1.63637		1,519.53000	1.51953	1,636.370	12.33	0.37	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	952.27000		0.95227		1,035.25000	1.03525	952.270	14.51	0.21	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.09897		90.35850		10.14297	90.00573		13.29	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,039.00000		1.03900		968.37000	0.96837	1,039.000	12.04	0.22	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,201.21000		1.20121		1,122.58000	1.12258	1,201.210	12.18	0.25	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,028.61000		3.02861		2,878.83000	2.87883	3,028.610	13.17	0.46	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,300.78000		3.30078		3,142.40000	3.14240	3,300.780	13.26	0.48	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,564.01000		1.56401		1,655.75000	1.65575	1,564.010	15.24	0.23	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,435.33000		1.43533		1,521.54000	1.52154	1,435.330	15.24	0.22	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.16956		87.65730		10.21498	87.29789		14.45	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1,168.22000		1.16822		1,101.05000	1.10105	1,168.220	13.21	0.20	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.66	Call	2,868.29000		2.86829		2,739.07000	2.73907	2,868.290	14.06	0.38	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,636.23000		2.63623		2,752.20000	2.75220	2,636.230	15.86	0.30	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			9.94797		90.46853		9.98427	90.16143		12.59	0.00	40,710,838.50	450	86,346.00
R2048	On 06/02/2020	Bond Future			10.02092		92.08921		10.05839	91.77650		12.55	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			10.08555		89.34101		10.12416	89.02257		13.74	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.14927		91.00569		10.18907	90.68131		14.26	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1,599.70000		1.59970		1,530.63000	1.53063	1,599.700	14.68	0.24	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,238.03000		2.23803		2,149.48000	2.14948	2,238.030	15.03	0.30	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			6.71678		102.41877		6.71250	102.41953		0.06	0.00	70,668,951.30	690	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			6.60163		100.97623		6.60054	100.97765		0.65	0.00	31,605,559.99	313	11,031.00
R208	On 06/02/2020	Bond Future			6.44877		102.78514		6.44750	102.78651		0.60	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.15572		101.27006		6.15403	101.27150		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			9.61955		73.20840		9.66589	72.90897		12.01	0.00	24,598,022.40	336	97,252.00
R209	On 07/11/2019	Bond Future	8.92	Call	53.72000		0.05372		43.60000	0.04360	53.720	11.00	0.05	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	459.99000		0.45999		396.11000	0.39611	459.990	11.73	0.27	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	846.02000		0.84602		743.73000	0.74373	846.020	12.01	0.41	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	807.13000		0.80713		937.34000	0.93734	807.130	12.50	0.37	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.68469		74.51986		9.73245	74.21499		12.04	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.74706		72.73762		9.79627	72.42720		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			188.70242		188.70242		188.70368	188.70368			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			192.12925		192.12925		192.13035	192.13035			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			193.05442		193.05442		193.05564	193.05564			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			162.43650		162.43650		162.45865	162.45865			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future			163.14040		163.14040		163.16282	163.16282			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.17639		166.17639		166.19929	166.19929			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			9.21671		86.03123		9.27847	85.64924		9.40	0.00	0.00	0	23,319.00
R213	On 06/02/2020	Bond Future			9.28700		87.57244		9.35102	87.18354		9.41	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.34765		85.62926		9.41394	85.23325		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			9.88225		71.45308		9.92865	71.14352		13.04	0.00	0.00	0	16,090.00
R214	On 06/02/2020	Bond Future			9.95350		72.73315		10.00134	72.41793		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	10.01652	70.77104		10.06575	70.45012		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 :											232,891,127.23	2,179	1 092 673.00
Grand Total:											232,891,127.23	2,179	1 092 673.00