



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: 02/08/2019

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	95.57000	95.57000		95.66000	95.66000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	662.45000	662.45000		662.84600	662.84600			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	674.15700	674.15700		674.77700	674.77700			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	686.26700	686.26700		687.35700	687.35700			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	769.22200	769.22200		769.09000	769.09000			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	782.81600	782.81600		782.93300	782.93300			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	796.87700	796.87700		797.53000	797.53000			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	689.74000	689.74000		688.85600	688.85600			0.00	55,179,200.00	8	226.00
ALBI	On 06/02/2020	Index Future	701.92900	701.92900		701.25500	701.25500			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	714.53800	714.53800		714.32900	714.32900			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	10.98431		76.67327		11.00318	76.56487			0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	11.11151		78.02810		11.12663	77.94287			0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.23714		75.63653		11.24336	75.60210			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	11.31808		77.61130		11.35282	77.38526			0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.43921		78.98256		11.47123	78.77793			0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.56361		76.13684		11.58823	75.98237			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	682.84300		682.84300		681.85600	681.85600			0.00	13,656,860.00	2	1,171.00
GOVI	On 06/02/2020	GOVI	694.91100		694.91100		694.12800	694.12800			0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	707.39300		707.39300		707.07000	707.07000			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	138.21201		138.21201		138.28363	138.28363			0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	139.21383		139.21383		139.33175	139.33175			0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.74657		141.74657		141.96196	141.96196			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	102.96882		102.96882		102.86056	102.86056			0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	104.81322		104.81322		104.73662	104.73662			0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	105.60769		105.60769		105.60091	105.60091			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	103.95294		103.95294		103.85816	103.85816			0.00	0.00	0	6,140.00
I2033	On 06/02/2020	Bond Future	105.81500		105.81500		105.75246	105.75246			0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	106.54486		106.54486		106.55286	106.55286			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			122.13470		122.13470		121.98772	121.98772			0.00	0.00	0	21,624.00
I2038	On 06/02/2020	Bond Future			122.66424		122.66424		122.55436	122.55436			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future			124.89587		124.89587		124.86784	124.86784			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			113.71399		113.71399		113.53128	113.53128			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future			115.75093		115.75093		115.60178	115.60178			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			116.10879		116.10879		116.03556	116.03556			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			118.90688		118.90688		118.69583	118.69583			0.00	0.00	0	12,776.00
I2050	On 06/02/2020	Bond Future			119.20157		119.20157		119.02515	119.02515			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			121.37017		121.37017		121.27199	121.27199			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			265.07100		265.07100		264.98400	264.98400			0.00	0.00	0	1,016.00
IGOV	On 06/02/2020	Index Future			269.81900		269.81900		269.81700	269.81700			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			274.72800		274.72800		274.91000	274.91000			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			8.42518		115.04000		8.42621	115.03420		5.84	0.00	976,114,400.00	8,485	139,671.00
R186	On 07/11/2019	Bond Future	8.20	Put	2,114.24000		2.11424		2,124.58000	2.12458	2,114.240	5.81	0.64	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	902.26000		0.90226		906.82000	0.90682	902.260	5.83	0.38	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.25	Call	947.58000		0.94758		952.15000	0.95215	947.580	5.84	0.39	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Put	1,939.75000		1.93975		1,950.12000	1.95012	1,939.750	5.84	0.61	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	771.56000		0.77156		780.18000	0.78018	771.560	6.25	0.32	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.48798		111.76976		8.48234	111.80052		6.24	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,050.71000		1.05071		1,065.85000	1.06585	1,050.710	5.93	0.34	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,963.55000		1.96355		1,953.94000	1.95394	1,963.550	6.24	0.49	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	1,035.02000		1.03502		1,030.92000	1.03092	1,035.020	6.75	0.30	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future			8.54981		113.77713		8.52924	113.88571		5.99	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	418.78000		0.41878		438.89000	0.43889	418.780	5.03	0.16	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,660.64000		1.66064		1,709.78000	1.70978	1,660.640	5.78	0.41	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,678.55000		1.67855		1,643.32000	1.64332	1,678.550	6.48	0.37	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	309.14341		309.14341		309.22703	309.22703			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future	307.02410		307.02410		307.20856	307.20856			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future	312.60959		312.60959		313.00800	313.00800			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	236.32958		236.32958		236.38992	236.38992			0.00	0.00	0	9,082.00
R202	On 06/02/2020	Bond Future	236.49614		236.49614		236.63350	236.63350			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future	240.79862		240.79862		241.10058	241.10058			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	7.50779		102.24190		7.50499	102.24999		2.61	0.00	0.00	0	52,535.00
R2023	On 06/02/2020	Bond Future	7.54690		104.04868		7.53140	104.09034		2.68	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future	7.56743		101.98577		7.52242	102.09795		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	9.08685		95.10259		9.08914	95.08827		8.38	0.00	361,104,534.23	3,797	69,913.00
R2030	On 07/11/2019	Bond Future	8.60	Call	488.78000	0.48878	491.56000	0.49156	488.780	7.95	0.22	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	2,103.40000	2.10340	2,119.86000	2.11986	2,103.400	8.33	0.57	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,700.73000	1.70073	1,701.87000	1.70187	1,700.730	8.49	0.52	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	457.31000	0.45731	466.11000	0.46611	457.310	9.48	0.18	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.15729	92.77475	9.15463	92.79105		9.04	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	637.52000	0.63752	645.18000	0.64518	637.520	8.35	0.21	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,959.18000	1.95918	1,972.84000	1.97284	1,959.180	9.04	0.45	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			9.22938	94.44090	9.21591	94.52179		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	9.43994		92.36962		9.45301	92.28106		9.65	0.00	0.00	0	50,143.00
R2032	On 06/02/2020	Bond Future	9.51630		94.00179		9.52528	93.94199		10.01	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future	9.59239		91.53085		9.59198	91.53353		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	9.70921		95.18706		9.72253	95.08719		10.49	0.00	0.00	0	91,959.00
R2035	On 07/11/2019	Bond Future	8.92	Call	179.09000	0.17909	173.89000	0.17389	179.090	8.97	0.09	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,368.44000	1.36844	1,338.95000	1.33895	1,368.440	10.17	0.40	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	810.91000	0.81091	844.28000	0.84428	810.910	11.27	0.24	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.79198	96.86918	9.80155	96.79860		10.92	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
R2035	On 07/05/2020	Bond Future			9.86784		94.10653		9.86883	94.09934		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			9.79864		91.67673		9.81723	91.53618		11.09	0.00	0.00	0	61,145.00
R2037	On 06/02/2020	Bond Future			9.87525		89.03778		9.89045	88.92453		12.10	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			9.95278		90.63683		9.96008	90.58320		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			9.90885		94.64271		9.93788	94.40741		11.50	0.00	0.00	0	44,740.00
R2040	On 07/11/2019	Bond Future	9.30	Call	399.38000		0.39938	369.19000	0.36919	399.380		10.05	0.16	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,772.51000		1.77251	1,680.36000	1.68036	1,772.510		11.20	0.45	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.98559		91.80568	10.01172	91.59688			12.59	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.06311		93.45438	10.08201	93.30537			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			9.96667		91.39715	10.00612	91.07296			12.12	0.00	0.00	0	37,499.00
R2044	On 07/11/2019	Bond Future	9.19	Call	210.37000		0.21037	185.50000	0.18550	210.370		10.38	0.09	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,398.41000		1.39841	1,290.08000	1.29008	1,398.410		11.70	0.38	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	831.67000		0.83167	916.99000	0.91699	831.670		13.16	0.22	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.04116		88.62803	10.07821	88.32765			13.27	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	560.47000		0.56047	520.92000	0.52092	560.470		11.66	0.15	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,217.86000		2.21786	2,108.28000	2.10828	2,217.860		12.91	0.40	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,466.77000		1.46677	1,551.04000	1.55104	1,466.770		14.75	0.25	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.11625		90.21968	10.14679	89.97522			13.13	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,224.82000		1.22482	1,172.74000	1.17274	1,224.820		11.70	0.24	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,250.92000		3.25092	3,147.71000	3.14771	3,250.920		12.71	0.46	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,770.35000		1.77035	1,837.98000	1.83798	1,770.350		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			9.95259		90.42934	9.99213	90.09518			12.51	0.00	0.00	0	88,756.00
R2048	On 06/02/2020	Bond Future			10.02831		92.02738	10.06558	91.71672			13.07	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			10.09763		89.24116	10.12859	88.98616			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			6.45469		102.46532	6.31119	102.49081			0.06	0.00	6,660,245.80	65	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			6.76770		100.75998		6.71805	100.82456		0.69	0.00	0.00	0	10,137.00
R208	On 06/02/2020	Bond Future			6.67550		102.54050		6.58391	102.63922		0.64	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.49719		100.97920		6.29733	101.14928		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			9.68887		72.76114		9.70751	72.64156		12.02	0.00	129,369,306.92	1,778	91,315.00
R209	On 07/11/2019	Bond Future	8.92	Call	201.89000		0.20189		192.95000	0.19295	201.890	10.58	0.11	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	794.66000		0.79466		766.57000	0.76657	794.660	11.34	0.30	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	1,549.29000		1.54929		1,611.95000	1.61195	1,549.290	12.05	0.44	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.75891		74.04689		9.77437	73.94893		12.51	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.82835		72.22588		9.83629	72.17618		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			190.81638		190.81638		190.86448	190.86448			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			194.23421		194.23421		194.34551	194.34551			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			195.11817		195.11817		195.36361	195.36361			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			163.41858		163.41858		163.46404	163.46404			0.00	0.00	0	6,684.00
R212	On 06/02/2020	Bond Future			164.10000		164.10000		164.19950	164.19950			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			167.08544		167.08544		167.29916	167.29916			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			9.29252		85.56266		9.30031	85.51471		9.41	0.00	855,626.60	10	21,854.00
R213	On 06/02/2020	Bond Future			9.36901		87.07469		9.37245	87.05390		9.75	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.43846		85.08739		9.43222	85.12448		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	9.92716	71.15343		9.96148	70.92580		13.00	0.00	5,905,734.69	83	16,090.00
R214	On 06/02/2020	Bond Future	10.00242	72.41084		10.03425	72.20239		13.54	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	10.07134	70.41383		10.09666	70.24982		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 :											1,548,845,908.24	14,228	992 018.00
Grand Total:											1,548,845,908.24	14,228	992 018.00