



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 14/06/2019

| 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 |
|--------------------|---------------|--------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| <b>Derivatives</b> |               |                    |           |            |           |              |                |                   |            |       |             |                  |               |
| 5Y STND            | On 21/12/2021 | Interest Rate Swap | 95.50000  | 95.50000   |           | 95.52000     | 95.52000       |                   |            | 0.00  | 0.00        | 0                | 51.00         |
| AL37               | On 01/08/2019 | Index Future       | 651.34100 | 651.34100  |           | 650.52900    | 650.52900      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 07/11/2019 | Index Future       | 664.28500 | 664.28500  |           | 663.45700    | 663.45700      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 06/02/2020 | Index Future       | 676.96600 | 676.96600  |           | 676.12300    | 676.12300      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 01/08/2019 | Index Future       | 752.17500 | 752.17500  |           | 751.20400    | 751.20400      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 07/11/2019 | Index Future       | 767.12200 | 767.12200  |           | 766.13300    | 766.13300      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 06/02/2020 | Index Future       | 781.76600 | 781.76600  |           | 780.75900    | 780.75900      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI               | On 01/08/2019 | Index Future       | 673.55400 | 673.55400  |           | 672.75600    | 672.75600      |                   |            | 0.00  | 0.00        | 0                | 973.00        |
| ALBI               | On 07/11/2019 | Index Future       | 686.94000 | 686.94000  |           | 686.12600    | 686.12600      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI               | On 06/02/2020 | Index Future       | 700.05300 | 700.05300  |           | 699.22500    | 699.22500      |                   |            | 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        | 10.95864  | 78.36214  |            | 10.98538  | 78.20734     |                |                   |            | 0.00  | 0.00          | 0                | 350.00        |
| ES33             | On 07/11/2019 | Bond Future        | 11.08010  | 76.12533  |            | 11.10787  | 75.96755     |                |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 06/02/2020 | Bond Future        | 11.19149  | 77.57886  |            | 11.22026  | 77.41821     |                |                   |            | 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        | 11.31389  | 79.53313  |            | 11.32025  | 79.49157     |                |                   |            | 0.00  | 0.00          | 0                | 4,919.00      |
| ES42             | On 07/11/2019 | Bond Future        | 11.43608  | 76.84805  |            | 11.44267  | 76.80580     |                |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES42             | On 06/02/2020 | Bond Future        | 11.54409  | 78.31575  |            | 11.55091  | 78.27273     |                |                   |            | 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 01/08/2019 | GOVI               | 666.55700 | 666.55700 |            | 665.71600 | 665.71600    |                |                   |            | 0.00  | 0.00          | 0                | 439.00        |
| GOVI             | On 07/11/2019 | GOVI               | 679.80300 | 679.80300 |            | 678.94600 | 678.94600    |                |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| GOVI             | On 06/02/2020 | GOVI               | 692.78000 | 692.78000 |            | 691.90700 | 691.90700    |                |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2025            | On 01/08/2019 | Bond Future        | 135.47493 | 135.47493 |            | 135.63161 | 135.63161    |                |                   |            | 0.00  | 0.00          | 0                | 1,622.00      |
| I2025            | On 07/11/2019 | Bond Future        | 138.20274 | 138.20274 |            | 138.36277 | 138.36277    |                |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2025            | On 06/02/2020 | Bond Future        | 139.39913 | 139.39913 |            | 139.56241 | 139.56241    |                |                   |            | 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        | 102.57617 | 102.57617 |            | 102.55967 | 102.55967    |                |                   |            | 0.00  | 0.00          | 0                | 4,132.00      |
| I2029            | On 07/11/2019 | Bond Future        | 103.54712 | 103.54712 |            | 103.53046 | 103.53046    |                |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2029            | On 06/02/2020 | Bond Future        | 105.54809 | 105.54809 |            | 105.53124 | 105.53124    |                |                   |            | 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        | 103.74972 | 103.74972 |            | 103.97560 | 103.97560    |                |                   |            | 0.00  | 0.00          | 0                | 6,090.00      |
| I2033            | On 07/11/2019 | Bond Future        | 104.66933 | 104.66933 |            | 104.89995 | 104.89995    |                |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2033            | On 06/02/2020 | Bond Future        | 106.69206 | 106.69206 |            | 106.92723 | 106.92723    |                |                   |            | 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 01/08/2019 | Bond Future        | 121.02374 | 121.02374 |            | 121.36092 | 121.36092    |                |                   |            | 0.00  | 38,122,478.10 | 315              | 11,362.00     |
| I2038            | On 07/11/2019 | Bond Future        | 123.46069 | 123.46069 |            | 123.80472 | 123.80472    |                |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2038            | On 06/02/2020 | Bond Future        | 124.18796 | 124.18796 |            | 124.53883 | 124.53883    |                |                   |            | 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 01/08/2019 | Bond Future            |        |            | 114.18323   |       | 114.18323  |           | 114.37511    | 114.37511      |                   |            | 0.00  | 0.00           | 0                | 12,658.00     |
| I2046            | On 07/11/2019 | Bond Future            |        |            | 114.76268   |       | 114.76268  |           | 114.95865    | 114.95865      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2046            | On 06/02/2020 | Bond Future            |        |            | 116.98030   |       | 116.98030  |           | 117.18022    | 117.18022      |                   |            | 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            |        |            | 117.06735   |       | 117.06735  |           | 117.28432    | 117.28432      |                   |            | 0.00  | 0.00           | 0                | 10,989.00     |
| I2050            | On 07/11/2019 | Bond Future            |        |            | 119.42425   |       | 119.42425  |           | 119.64590    | 119.64590      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| I2050            | On 06/02/2020 | Bond Future            |        |            | 119.89554   |       | 119.89554  |           | 120.12152    | 120.12152      |                   |            | 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 01/08/2019 | Index Future           |        |            | 260.30200   |       | 260.30200  |           | 260.87400    | 260.87400      |                   |            | 0.00  | 0.00           | 0                | 815.00        |
| IGOV             | On 07/11/2019 | Index Future           |        |            | 265.54400   |       | 265.54400  |           | 266.12800    | 266.12800      |                   |            | 0.00  | 0.00           | 0                | 218.00        |
| IGOV             | On 06/02/2020 | Index Future           |        |            | 270.67500   |       | 270.67500  |           | 271.27100    | 271.27100      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 19/06/2019 | Jibar Tradeable Future |        |            | 7.03000     |       | 92.97000   |           | 7.03000      | 92.97000       |                   |            | 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            |        |            | 8.38022     |       | 112.78689  |           | 8.40641      | 112.63472      |                   | 6.29       | 0.00  | 294,148,209.12 | 2,608            | 121,436.00    |
| R186             | On 01/08/2019 | Bond Future            | 8.30   | Call       | 817.57000   |       | 0.81757    |           | 763.86000    | 0.76386        | 817.570           | 6.33       | 0.43  | 0.00           | 0                | 6,000.00      |
| R186             | On 01/08/2019 | Bond Future            | 8.55   | Put        | 642.40000   |       | 0.64240    |           | 708.02000    | 0.70802        | 642.400           | 6.54       | 0.35  | 0.00           | 0                | 3,100.00      |
| R186             | On 01/08/2019 | Bond Future            | 8.70   | Put        | 404.28000   |       | 0.40428    |           | 452.27000    | 0.45227        | 404.280           | 6.70       | 0.25  | 0.00           | 0                | 3,100.00      |
| R186             | On 01/08/2019 | Bond Future            | 9.05   | Call       | 3,931.52000 |       | 3.93152    |           | 3,799.01000  | 3.79901        | 3,931.520         | 7.13       | 0.91  | 0.00           | 0                | 6,000.00      |
| R186             | On 01/08/2019 | Bond Future            | 10.08  | Put        | 0.49000     |       | 0.00049    |           | 0.67000      | 0.00067        | 0.490             | 7.39       | 0.00  | 0.00           | 0                | 6,000.00      |
| R186             | On 07/11/2019 | Bond Future            |        |            | 8.42729     |       | 115.02812  |           | 8.45486      | 114.87302      |                   | 6.23       | 0.00  | 0.00           | 0                | 2,660.00      |
| R186             | On 07/11/2019 | Bond Future            | 8.23   | Call       | 1,256.57000 |       | 1.25657    |           | 1,200.22000  | 1.20022        | 1,256.570         | 6.03       | 0.41  | 0.00           | 0                | 5,000.00      |
| R186             | On 07/11/2019 | Bond Future            | 8.73   | Put        | 1,127.62000 |       | 1.12762    |           | 1,188.91000  | 1.18891        | 1,127.620         | 6.42       | 0.35  | 0.00           | 0                | 5,000.00      |
| R186             | On 06/02/2020 | Bond Future            |        |            | 8.46098     |       | 111.91713  |           | 8.48991      | 111.75924      |                   | 6.29       | 0.00  | 0.00           | 0                | 0.00          |
| 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 01/08/2019 | Bond Future            |        |            | 302.50858   |       | 302.50858  |           | 302.82550    | 302.82550      |                   |            | 0.00  | 0.00           | 0                | 2,507.00      |
| R197             | On 07/11/2019 | Bond Future            |        |            | 308.59940   |       | 308.59940  |           | 308.92312    | 308.92312      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R197             | On 06/02/2020 | Bond Future            |        |            | 306.89945   |       | 306.89945  |           | 307.22988    | 307.22988      |                   |            | 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            |        |            | 232.37477   |       | 232.37477  |           | 233.65654    | 233.65654      |                   |            | 0.00  | 0.00           | 0                | 9,479.00      |
| R202             | On 07/11/2019 | Bond Future            |        |            | 237.05336   |       | 237.05336  |           | 238.36148    | 238.36148      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R202             | On 06/02/2020 | Bond Future            |        |            | 237.56364   |       | 237.56364  |           | 238.89731    | 238.89731      |                   |            | 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          |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2023            | On 01/08/2019 | Bond Future        |        |            | 7.38147     |       | 104.47798  |           | 7.42323      | 104.34821      |                   | 2.62       | 0.00  | 92,671,968.26  | 887              | 55,899.00     |
| R2023            | On 07/11/2019 | Bond Future        |        |            | 7.37657     |       | 102.62187  |           | 7.42215      | 102.48968      |                   | 2.97       | 0.00  | 0.00           | 0                | 0.00          |
| R2023            | On 06/02/2020 | Bond Future        |        |            | 7.34941     |       | 104.58111  |           | 7.39920      | 104.44655      |                   | 2.74       | 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        |        |            | 9.13525     |       | 92.57199   |           | 9.15643      | 92.43832       |                   | 9.17       | 0.00  | 435,088,353.00 | 4,700            | 58,119.00     |
| R2030            | On 01/08/2019 | Bond Future        | 8.35   | Call       | 43.95000    |       | 0.04395    |           | 41.28000     | 0.04128        | 43.950            | 8.40       | 0.04  | 0.00           | 0                | 2,025.00      |
| R2030            | On 01/08/2019 | Bond Future        | 8.67   | Call       | 250.18000   |       | 0.25018    |           | 236.41000    | 0.23641        | 250.180           | 8.80       | 0.16  | 0.00           | 0                | 5,400.00      |
| R2030            | On 01/08/2019 | Bond Future        | 9.15   | Call       | 1,297.02000 |       | 1.29702    |           | 1,241.78000  | 1.24178        | 1,297.020         | 9.34       | 0.52  | 0.00           | 0                | 2,025.00      |
| R2030            | On 01/08/2019 | Bond Future        | 9.22   | Call       | 1,541.96000 |       | 1.54196    |           | 1,479.28000  | 1.47928        | 1,541.960         | 9.42       | 0.57  | 0.00           | 0                | 5,400.00      |
| R2030            | On 01/08/2019 | Bond Future        | 9.24   | Put        | 957.57000   |       | 0.95757    |           | 1,026.44000  | 1.02644        | 957.570           | 9.44       | 0.41  | 0.00           | 0                | 3,100.00      |
| R2030            | On 01/08/2019 | Bond Future        | 9.68   | Put        | 280.75000   |       | 0.28075    |           | 310.84000    | 0.31084        | 280.750           | 10.20      | 0.15  | 0.00           | 0                | 4,800.00      |
| R2030            | On 01/08/2019 | Bond Future        | 9.69   | Put        | 272.55000   |       | 0.27255    |           | 301.99000    | 0.30199        | 272.550           | 10.22      | 0.15  | 0.00           | 0                | 5,400.00      |
| R2030            | On 07/11/2019 | Bond Future        |        |            | 9.19786     |       | 94.41168   |           | 9.21987      | 94.27550       |                   | 9.07       | 0.00  | 0.00           | 0                | 200.00        |
| R2030            | On 07/11/2019 | Bond Future        | 8.60   | Call       | 666.12000   |       | 0.66612    |           | 639.83000    | 0.63983        | 666.120           | 8.33       | 0.23  | 0.00           | 0                | 5,500.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.10   | Call       | 1,842.31000 |       | 1.84231    |           | 1,786.77000  | 1.78677        | 1,842.310         | 8.93       | 0.47  | 0.00           | 0                | 5,500.00      |
| R2030            | On 07/11/2019 | Bond Future        | 9.76   | Put        | 968.54000   |       | 0.96854    |           | 1,011.83000  | 1.01183        | 968.540           | 9.73       | 0.27  | 0.00           | 0                | 5,500.00      |
| R2030            | On 06/02/2020 | Bond Future        |        |            | 9.25067     |       | 92.20495   |           | 9.27351      | 92.06628       |                   | 9.41       | 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        |        |            | 9.43550     |       | 94.21487   |           | 9.44645      | 94.13985       |                   | 10.17      | 0.00  | 113,905,777.83 | 1,209            | 42,655.00     |
| R2032            | On 07/11/2019 | Bond Future        |        |            | 9.50555     |       | 91.92622   |           | 9.51690      | 91.84982       |                   | 10.38      | 0.00  | 0.00           | 0                | 0.00          |
| R2032            | On 06/02/2020 | Bond Future        |        |            | 9.56449     |       | 93.68152   |           | 9.57622      | 93.60380       |                   | 10.53      | 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        |        |            | 9.71170     |       | 97.17514   |           | 9.73794      | 96.97724       |                   | 11.05      | 0.00  | 84,153,671.24  | 866              | 66,485.00     |
| R2035            | On 07/11/2019 | Bond Future        |        |            | 9.78739     |       | 94.60313   |           | 9.81456      | 94.40144       |                   | 11.32      | 0.00  | 0.00           | 0                | 0.00          |
| R2035            | On 07/11/2019 | Bond Future        | 8.92   | Call       | 443.37000   |       | 0.44337    |           | 419.19000    | 0.41919        | 443.370           | 10.11      | 0.15  | 0.00           | 0                | 3,500.00      |
| R2035            | On 07/11/2019 | Bond Future        | 9.52   | Call       | 1,778.92000 |       | 1.77892    |           | 1,709.10000  | 1.70910        | 1,778.920         | 11.06      | 0.39  | 0.00           | 0                | 3,500.00      |
| R2035            | On 07/11/2019 | Bond Future        | 10.21  | Put        | 1,535.88000 |       | 1.53588    |           | 1,609.84000  | 1.60984        | 1,535.880         | 11.95      | 0.32  | 0.00           | 0                | 3,500.00      |
| R2035            | On 06/02/2020 | Bond Future        |        |            | 9.85452     |       | 96.40935   |           | 9.88260      | 96.20397       |                   | 11.52      | 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        |        |            | 9.81868     |       | 89.21853   |           | 9.83987      | 89.05800       |                   | 12.21      | 0.00  | 0.00           | 0                | 46,825.00     |
| R2037            | On 07/11/2019 | Bond Future        |        |            | 9.88969     |       | 90.99155   |           | 9.91158      | 90.82801       |                   | 11.95      | 0.00  | 0.00           | 0                | 0.00          |
| R2037            | On 06/02/2020 | Bond Future        |        |            | 9.95189     |       | 88.46901   |           | 9.97448      | 88.30241       |                   | 12.76      | 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        |        |            | 9.95432     |       | 91.86697   |           | 9.96535      | 91.77772       |                   | 12.67      | 0.00  | 50,067,498.65  | 545              | 37,356.00     |
| R2040            | On 07/11/2019 | Bond Future        |        |            | 10.02679    |       | 93.69269   |           | 10.03818     | 93.60177       |                   | 12.41      | 0.00  | 0.00           | 0                | 0.00          |
| R2040            | On 07/11/2019 | Bond Future        | 9.30   | Call       | 719.45000   |       | 0.71945    |           | 707.88000    | 0.70788        | 719.450           | 11.33      | 0.20  | 0.00           | 0                | 1,260.00      |
| R2040            | On 07/11/2019 | Bond Future        | 9.80   | Call       | 2,074.51000 |       | 2.07451    |           | 2,046.57000  | 2.04657        | 2,074.510         | 12.16      | 0.42  | 0.00           | 0                | 1,260.00      |
| R2040            | On 06/02/2020 | Bond Future        |        |            | 10.09061    |       | 90.97105   |           | 10.10234     | 90.87858       |                   | 13.29      | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| 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        |        |            | 9.98792     |       | 88.88503   |           | 9.99383      | 88.83641       |                   | 13.33      | 0.00  | 0.00          | 0                | 43,862.00     |
| R2044            | On 01/08/2019 | Bond Future        | 9.36   | Call       | 155.49000   |       | 0.15549    |           | 157.58000    | 0.15758        | 155.490           | 11.94      | 0.09  | 0.00          | 0                | 100.00        |
| R2044            | On 01/08/2019 | Bond Future        | 9.39   | Call       | 183.33000   |       | 0.18333    |           | 185.51000    | 0.18551        | 183.330           | 12.02      | 0.10  | 0.00          | 0                | 228.00        |
| R2044            | On 01/08/2019 | Bond Future        | 9.74   | Call       | 836.06000   |       | 0.83606    |           | 835.95000    | 0.83595        | 836.060           | 12.88      | 0.32  | 0.00          | 0                | 228.00        |
| R2044            | On 01/08/2019 | Bond Future        | 9.86   | Call       | 1,214.18000 |       | 1.21418    |           | 1,211.30000  | 1.21130        | 1,214.180         | 13.09      | 0.41  | 0.00          | 0                | 100.00        |
| R2044            | On 01/08/2019 | Bond Future        | 10.27  | Put        | 846.15000   |       | 0.84615    |           | 876.52000    | 0.87652        | 846.150           | 13.81      | 0.29  | 0.00          | 0                | 228.00        |
| R2044            | On 01/08/2019 | Bond Future        | 10.53  | Put        | 422.36000   |       | 0.42236    |           | 442.74000    | 0.44274        | 422.360           | 14.45      | 0.17  | 0.00          | 0                | 100.00        |
| R2044            | On 07/11/2019 | Bond Future        |        |            | 10.05777    |       | 90.65150   |           | 10.06386     | 90.60203       |                   | 13.06      | 0.00  | 0.00          | 0                | 0.00          |
| R2044            | On 07/11/2019 | Bond Future        | 9.19   | Call       | 496.66000   |       | 0.49666    |           | 494.65000    | 0.49465        | 496.660           | 11.70      | 0.15  | 0.00          | 0                | 328.00        |
| R2044            | On 07/11/2019 | Bond Future        | 9.74   | Call       | 1,812.91000 |       | 1.81291    |           | 1,803.84000  | 1.80384        | 1,812.910         | 12.71      | 0.38  | 0.00          | 0                | 328.00        |
| R2044            | On 07/11/2019 | Bond Future        | 10.52  | Put        | 1,633.77000 |       | 1.63377    |           | 1,658.54000  | 1.65854        | 1,633.770         | 13.91      | 0.31  | 0.00          | 0                | 328.00        |
| R2044            | On 06/02/2020 | Bond Future        |        |            | 10.11922    |       | 87.99716   |           | 10.12548     | 87.94690       |                   | 13.99      | 0.00  | 0.00          | 0                | 0.00          |
| R2044            | On 06/02/2020 | Bond Future        | 9.09   | Call       | 861.28000   |       | 0.86128    |           | 857.08000    | 0.85708        | 861.280           | 12.67      | 0.18  | 0.00          | 0                | 328.00        |
| R2044            | On 06/02/2020 | Bond Future        | 9.74   | Call       | 2,564.03000 |       | 2.56403    |           | 2,552.02000  | 2.55202        | 2,564.030         | 13.68      | 0.40  | 0.00          | 0                | 328.00        |
| R2044            | On 06/02/2020 | Bond Future        | 10.78  | Put        | 2,134.68000 |       | 2.13468    |           | 2,157.34000  | 2.15734        | 2,134.680         | 15.24      | 0.29  | 0.00          | 0                | 328.00        |
| 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        |        |            | 9.94414     |       | 92.51017   |           | 9.95504      | 92.41760       |                   | 13.10      | 0.00  | 14,154,056.01 | 153              | 102,804.00    |
| R2048            | On 07/11/2019 | Bond Future        |        |            | 10.01429    |       | 89.90886   |           | 10.02553     | 89.81462       |                   | 13.49      | 0.00  | 0.00          | 0                | 2,048.00      |
| R2048            | On 06/02/2020 | Bond Future        |        |            | 10.07656    |       | 91.62557   |           | 10.08814     | 91.52961       |                   | 13.79      | 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        |        |            | 6.02652     |       | 100.92547  |           | 6.02120      | 100.92779      |                   | 0.16       | 0.00  | 0.00          | 0                | 4,891.00      |
| R207             | On 07/11/2019 | Bond Future        |        |            | 3.84484     |       | 102.93107  |           | 3.83089      | 102.93358      |                   | 0.07       | 0.00  | 0.00          | 0                | 0.00          |
| 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 01/08/2019 | Bond Future        |        |            | 6.43375     |       | 102.83715  |           | 6.43240      | 102.83924      |                   | 0.79       | 0.00  | 0.00          | 0                | 10,856.00     |
| R208             | On 07/11/2019 | Bond Future        |        |            | 6.21949     |       | 101.47630  |           | 6.21777      | 101.47856      |                   | 0.90       | 0.00  | 0.00          | 0                | 0.00          |
| R208             | On 06/02/2020 | Bond Future        |        |            | 5.86985     |       | 103.41377  |           | 5.86760      | 103.41622      |                   | 0.75       | 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        |        |            | 9.67299     |       | 74.12435   |           | 9.69910      | 73.95592       |                   | 12.42      | 0.00  | 19,939,450.15 | 269              | 88,975.00     |
| R209             | On 01/08/2019 | Bond Future        | 9.30   | Call       | 399.95000   |       | 0.39995    |           | 372.68000    | 0.37268        | 399.950           | 11.66      | 0.23  | 0.00          | 0                | 7,560.00      |
| R209             | On 01/08/2019 | Bond Future        | 9.80   | Call       | 1,779.08000 |       | 1.77908    |           | 1,692.35000  | 1.69235        | 1,779.080         | 12.50      | 0.61  | 0.00          | 0                | 7,560.00      |
| R209             | On 01/08/2019 | Bond Future        | 10.46  | Put        | 151.37000   |       | 0.15137    |           | 173.04000    | 0.17304        | 151.370           | 13.89      | 0.09  | 0.00          | 0                | 7,560.00      |
| R209             | On 07/11/2019 | Bond Future        |        |            | 9.73823     |       | 72.44510   |           | 9.76518      | 72.27340       |                   | 12.85      | 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     |
|--------------------------------|---------------|--------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|-------------------|
| R209                           | On 06/02/2020 | Bond Future        | 9.79344   |       | 73.82837   |           | 9.82118      | 73.65352       |                   | 12.97      | 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        | 189.95952 |       | 189.95952  |           | 190.51623    | 190.51623      |                   |            | 0.00  | 0.00                    | 0                | 2,142.00          |
| R210                           | On 07/11/2019 | Bond Future        | 191.17751 |       | 191.17751  |           | 191.74569    | 191.74569      |                   |            | 0.00  | 0.00                    | 0                | 0.00              |
| R210                           | On 06/02/2020 | Bond Future        | 194.87195 |       | 194.87195  |           | 195.45135    | 195.45135      |                   |            | 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        | 159.84363 |       | 159.84363  |           | 159.90106    | 159.90106      |                   |            | 0.00  | 0.00                    | 0                | 6,690.00          |
| R212                           | On 07/11/2019 | Bond Future        | 163.06212 |       | 163.06212  |           | 163.12089    | 163.12089      |                   |            | 0.00  | 0.00                    | 0                | 0.00              |
| R212                           | On 06/02/2020 | Bond Future        | 163.96693 |       | 163.96693  |           | 164.02702    | 164.02702      |                   |            | 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        | 9.28771   |       | 87.00133   |           | 9.30369      | 86.90187       |                   | 9.75       | 0.00  | 0.00                    | 0                | 17,378.00         |
| R213                           | On 07/11/2019 | Bond Future        | 9.35509   |       | 85.17852   |           | 9.37167      | 85.07713       |                   | 10.10      | 0.00  | 0.00                    | 0                | 3,080.00          |
| R213                           | On 06/02/2020 | Bond Future        | 9.41375   |       | 86.80479   |           | 9.43091      | 86.70158       |                   | 10.05      | 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 01/08/2019 | Bond Future        | 9.94930   |       | 72.40049   |           | 9.95512      | 72.36188       |                   | 13.47      | 0.00  | 6,371,243.12            | 88               | 10,625.00         |
| R214                           | On 07/11/2019 | Bond Future        | 10.01988  |       | 70.54117   |           | 10.02587     | 70.50191       |                   | 13.89      | 0.00  | 0.00                    | 0                | 0.00              |
| R214                           | On 06/02/2020 | Bond Future        | 10.08254  |       | 71.88804   |           | 10.08870     | 71.84811       |                   | 14.14      | 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              |
| <b>Total for Derivatives :</b> |               |                    |           |       |            |           |              |                |                   |            |       | <b>1,148,622,705.48</b> | <b>11,640</b>    | <b>909 092.00</b> |
| <b>Grand Total:</b>            |               |                    |           |       |            |           |              |                |                   |            |       | <b>1,148,622,705.48</b> | <b>11,640</b>    | <b>909 092.00</b> |