



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: 30/07/2019

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		95.48000	95.48000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	652.03200	652.03200		651.72200	651.72200			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	664.50100	664.50100		664.21900	664.21900			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	676.46000	676.46000		676.21600	676.21600			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	689.07400	689.07400		688.86200	688.86200			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	757.31000	757.31000		756.62900	756.62900			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	771.79100	771.79100		771.13800	771.13800			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	785.68200	785.68200		785.06600	785.06600			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	800.33200	800.33200		799.74800	799.74800			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	677.53700	677.53700		677.55800	677.55800			0.00	1,470,255,290.00	217	44.00
ALBI	On 07/11/2019	Index Future	690.49300	690.49300		690.55000	690.55000			0.00	504,059,890.00	73	230.00
ALBI	On 06/02/2020	Index Future	702.92100	702.92100		703.02200	703.02200			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	716.02800	716.02800		716.17000	716.17000			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
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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	10.86010	78.93658		10.85638	78.95839				0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	10.98776	76.65343		10.98317	76.67982				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	11.11066	78.03289		11.10504	78.06461				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.22675	75.69410		11.22016	75.73064				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	11.21510	80.18351		11.20637	80.24143				0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.34259	77.45170		11.33285	77.51506				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.46064	78.84550		11.44978	78.91491				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.57721	76.05145		11.56525	76.12653				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	670.56000	670.56000		670.61100	670.61100				0.00	6,705,600.00	1	11.00
GOVI	On 07/11/2019	GOVI	683.38300	683.38300		683.47000	683.47000				0.00	41,002,980.00	6	1,075.00
GOVI	On 06/02/2020	GOVI	695.68300	695.68300		695.81400	695.81400				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	708.65500	708.65500		708.82800	708.82800				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.25970	136.25970		136.29809	136.29809				0.00	0.00	0	597.00
I2025	On 07/11/2019	Bond Future	138.90151	138.90151		138.94804	138.94804				0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	139.96064	139.96064		140.01678	140.01678				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	142.60311	142.60311		142.66813	142.66813				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	102.69001	102.69001		102.60345	102.60345				0.00	0.00	0	454.00
I2029	On 07/11/2019	Bond Future	103.58702	103.58702		103.50428	103.50428				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	105.47606	105.47606		105.39839	105.39839				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	106.35470	106.35470		106.28141	106.28141				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	103.69351	103.69351		103.69506	103.69506				0.00	0.00	0	320.00
I2033	On 07/11/2019	Bond Future	104.53419	104.53419		104.54159	104.54159				0.00	0.00	0	6,140.00

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
I2033	On 06/02/2020	Bond Future			106.44061		106.44061		106.45464	106.45464			0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future			107.25434		107.25434		107.27451	107.27451			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			121.43400		121.43400		121.43595	121.43595			0.00	0.00	0	3,406.00
I2038	On 07/11/2019	Bond Future			123.78839		123.78839		123.79691	123.79691			0.00	0.00	0	21,624.00
I2038	On 06/02/2020	Bond Future			124.38768		124.38768		124.40403	124.40403			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future			126.73606		126.73606		126.75977	126.75977			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			114.73253		114.73253		114.52394	114.52394			0.00	114,732,530.00	1,000	7,052.00
I2046	On 07/11/2019	Bond Future			115.23778		115.23778		115.03151	115.03151			0.00	115,237,780.00	1,000	17,994.00
I2046	On 06/02/2020	Bond Future			117.33941		117.33941		117.13639	117.13639			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			117.80636		117.80636		117.60600	117.60600			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			118.35508		118.35508		117.87517	117.87517			0.00	0.00	0	5,822.00
I2050	On 07/11/2019	Bond Future			120.64977		120.64977		120.16708	120.16708			0.00	0.00	0	12,746.00
I2050	On 06/02/2020	Bond Future			121.01446		121.01446		120.53048	120.53048			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			123.29933		123.29933		122.81289	122.81289			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			261.80200		261.80200		261.63200	261.63200			0.00	0.00	0	118.00
IGOV	On 07/11/2019	Index Future			266.87800		266.87800		266.71900	266.71900			0.00	0.00	0	1,019.00
IGOV	On 06/02/2020	Index Future			271.74500		271.74500		271.60000	271.60000			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			276.87500		276.87500		276.74200	276.74200			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			8.29728		113.27053		8.30791	113.20839		5.77	0.00	273,661,600.48	2,416	57,944.00
R186	On 01/08/2019	Bond Future	7.75	Call	0.00000	0.00000		0.00000	0.00000		0.000	5.60	0.00	0.00	0	620.00
R186	On 01/08/2019	Bond Future	8.00	Call	0.02000	0.00002		0.19000	0.00019		0.020	5.77	0.00	0.00	0	620.00
R186	On 01/08/2019	Bond Future	8.70	Put	0.00000	0.00000		0.05000	0.00005		0.000	6.52	0.00	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	10.08	Put	0.00000	0.00000		0.00000	0.00000		0.000	6.84	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.35498		115.43623		8.36507	115.37917		5.73	0.00	69,261,738.00	600	143,777.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,903.26000	1.90326		1,944.04000	1.94404	1,903.260		5.87	0.59	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,096.24000	1.09624		1,078.98000	1.07898	1,096.240		5.89	0.43	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.25	Put	1,743.54000	1.74354		1,782.68000	1.78268	1,743.540		5.90	0.56	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	1,147.60000	1.14760		1,129.68000	1.12968	1,147.600		5.90	0.44	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	707.10000	0.70710		730.26000	0.73026	707.100		6.42	0.29	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.40752		112.20967		8.41683	112.15865		6.06	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			8.45045		114.30287		8.45907	114.25713		6.22	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	621.95000	0.62195		615.23000	0.61523	621.950		5.40	0.21	0.00	0	6,000.00

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R186	On 07/05/2020	Bond Future	8.28	Call	2,087.75000		2.08775	2,071.47000	2.07147	2,087.750		6.25	0.45	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,754.98000		1.75498	1,775.79000	1.77579	1,754.980		7.15	0.35	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 01/08/2019	Bond Future			303.38322		303.38322	303.50997	303.50997				0.00	12,135,328.80	40	762.00
R197	On 07/11/2019	Bond Future			309.26524		309.26524	309.41102	309.41102				0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future			307.24688		307.24688	307.41448	307.41448				0.00	12,289,875.20	40	40.00
R197	On 07/05/2020	Bond Future			313.04815		313.04815	313.23600	313.23600				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			233.73285		233.73285	233.60568	233.60568				0.00	0.00	0	1,628.00
R202	On 07/11/2019	Bond Future			238.26459		238.26459	238.14771	238.14771				0.00	0.00	0	9,082.00
R202	On 06/02/2020	Bond Future			238.54199		238.54199	238.43777	238.43777				0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future			243.04562		243.04562	242.95273	242.95273				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			7.39564		104.43392	7.41091	104.38647			2.11	0.00	0.00	0	34,410.00
R2023	On 07/11/2019	Bond Future			7.41842		102.50049	7.43319	102.45770			2.55	0.00	0.00	0	52,086.00
R2023	On 06/02/2020	Bond Future			7.43675		104.34521	7.45052	104.30808			2.61	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.41834		102.35795	7.43120	102.32578			2.76	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			8.96767		93.63871	8.98840	93.50587			8.42	0.00	94,949,651.94	1,014	7,146.00
R2030	On 01/08/2019	Bond Future	8.35	Call	0.00000		0.00000	0.00000	0.00000	0.000		7.90	0.00	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	0.07000		0.00007	0.39000	0.00039	0.070		8.33	0.00	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.08	Put	36.56000		0.03656	93.57000	0.09357	36.560		8.87	0.12	0.00	0	6,570.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,167.23000		1.16723	1,057.79000	1.05779	1,167.230		9.00	0.97	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,601.11000		1.60111	1,475.44000	1.47544	1,601.110		9.13	0.99	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	0.00000		0.00000	0.00000	0.00000	0.000		9.86	0.00	0.00	0	4,771.00
R2030	On 01/08/2019	Bond Future	9.69	Put	0.00000		0.00000	0.00000	0.00000	0.000		9.88	0.00	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.03477		95.42909	9.05552	95.29882			8.39	0.00	96,765,097.26	1,014	71,943.00
R2030	On 07/11/2019	Bond Future	8.60	Call	631.42000		0.63142	604.80000	0.60480	631.420		8.25	0.26	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,998.55000		1.99855	2,078.20000	2.07820	1,998.550		8.60	0.54	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,962.01000		1.96201	1,900.32000	1.90032	1,962.010		8.80	0.55	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	470.22000		0.47022	499.69000	0.49969	470.220		9.88	0.17	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.09818		93.13785	9.11876	93.01122			8.81	0.00	0.00	0	0.00
R2030	On 07/05/2020	Bond Future			9.15721		94.87538	9.17773	94.75157			9.28	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			9.33310		94.92057	9.34391	94.84571			9.41	0.00	102,609,136.17	1,081	22,951.00

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R2032	On 07/11/2019	Bond Future			9.40958		92.57581		9.42005	92.50463		9.74	0.00	100,074,450.61	1,081	48,395.00
R2032	On 06/02/2020	Bond Future			9.48033		94.24187		9.49030	94.17524		9.75	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.54536		91.83937		9.55491	91.77660		10.84	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			9.61821		97.88526		9.61903	97.87900		10.18	0.00	227,093,803.20	2,320	70,966.00
R2035	On 07/11/2019	Bond Future			9.70001		95.25613		9.70017	95.25493		10.58	0.00	282,815,449.97	2,969	91,397.00
R2035	On 07/11/2019	Bond Future	8.92	Call	301.02000		0.30102		306.01000	0.30601	301.020	10.08	0.12	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,581.32000		1.58132		1,591.45000	1.59145	1,581.320	10.97	0.41	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,000.58000		1.00058		1,010.89000	1.01089	1,000.580	12.41	0.26	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.77827		96.97043		9.77763	96.97516		10.62	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.84472		94.27477		9.84334	94.28483		11.89	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			9.73307		89.87158		9.73386	89.86552		11.28	0.00	32,353,768.80	360	43,453.00
R2037	On 07/11/2019	Bond Future			9.81012		91.58990		9.81028	91.58869		11.23	0.00	139,216,648.00	1,520	60,941.00
R2037	On 06/02/2020	Bond Future			9.88313		88.97904		9.88253	88.98351		11.81	0.00	10,677,484.80	120	0.00
R2037	On 07/05/2020	Bond Future			9.95248		90.63903		9.95118	90.64859		12.64	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			9.85310		92.69244		9.84387	92.76831		11.73	0.00	55,615,464.00	600	20,745.00
R2040	On 07/11/2019	Bond Future			9.93080		94.46471		9.92063	94.54711		11.69	0.00	56,678,826.00	600	44,426.00
R2040	On 07/11/2019	Bond Future	9.30	Call	490.09000		0.49009		511.60000	0.51160	490.090	10.87	0.17	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,838.09000		1.83809		1,886.03000	1.88603	1,838.090	11.77	0.44	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.00443		91.65506		9.99320	91.74479		12.32	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.07444		93.36501		10.06220	93.46156		13.22	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			9.91302		89.50512		9.90377	89.58220		12.39	0.00	242,916,895.68	2,714	23,339.00
R2044	On 01/08/2019	Bond Future	9.36	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.56	0.00	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.64	0.00	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	12.80000		0.01280		39.97000	0.03997	12.800	12.37	0.04	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	158.02000		0.15802		251.82000	0.25182	158.020	12.60	0.30	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	0.13000		0.00013		1.02000	0.00102	0.130	13.58	0.00	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	0.00000		0.00000		0.00000	0.00000	0.000	14.23	0.00	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.98863		91.21644		9.97848	91.29989		12.36	0.00	290,615,577.84	3,186	38,223.00
R2044	On 07/11/2019	Bond Future	9.19	Call	276.99000		0.27699		291.41000	0.29141	276.990	11.22	0.11	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,480.03000		1.48003		1,522.81000	1.52281	1,480.030	12.34	0.38	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,029.37000		1.02937		1,019.27000	1.01927	1,029.370	14.01	0.25	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.06018		88.47361		10.04901	88.56424		13.06	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	595.10000		0.59510		614.09000	0.61409	595.100	11.96	0.15	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,214.53000		2.21453		2,258.94000	2.25894	2,214.530	13.05	0.39	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,584.95000		1.58495		1,569.75000	1.56975	1,584.950	15.02	0.26	0.00	0	328.00

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
R2044	On 07/05/2020	Bond Future			10.12816		90.12421		10.11603	90.22144		14.04	0.00	0.00	0	0.00
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			9.90304		92.86077		9.88378	93.02590		12.28	0.00	57,573,677.40	620	27,029.00
R2048	On 07/11/2019	Bond Future			9.97982		90.19898		9.95934	90.37214		12.84	0.00	199,339,745.80	2,210	90,822.00
R2048	On 06/02/2020	Bond Future			10.05289		91.82228		10.03107	92.00431		12.95	0.00	0.00	0	0.00
R2048	On 07/05/2020	Bond Future			10.11548		89.09398		10.09240	89.28437		14.62	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			6.27712		100.81625		6.27167	100.81863		0.14	0.00	0.00	0	2,784.00
R207	On 07/11/2019	Bond Future			4.89096		102.74387		4.84662	102.75179		0.06	0.00	0.00	0	3,328.00
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			6.34422		102.97596		6.31765	103.01721		0.53	0.00	0.00	0	2,868.00
R208	On 07/11/2019	Bond Future			6.16982		101.54156		6.13362	101.58915		0.67	0.00	0.00	0	10,137.00
R208	On 06/02/2020	Bond Future			5.91095		103.36895		5.86065	103.42380		0.63	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			5.42958		101.89301		5.35820	101.95457		0.61	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			9.61793		74.48140		9.61367	74.50913		11.61	0.00	58,691,343.20	788	64,725.00
R209	On 01/08/2019	Bond Future	10.46	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.73	0.00	0.00	0	7,541.00
R209	On 07/11/2019	Bond Future			9.68994		72.75427		9.68492	72.78652		12.11	0.00	63,150,706.36	868	89,816.00
R209	On 07/11/2019	Bond Future	8.92	Call	245.46000		0.24546		253.69000	0.25369	245.460	11.02	0.12	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	885.35000		0.88535		903.54000	0.90354	885.350	11.86	0.31	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	1,655.36000		1.65536		1,650.50000	1.65050	1,655.360	12.55	0.44	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.75628		74.06357		9.75038	74.10102		12.23	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.81760		72.29325		9.81088	72.33542		13.60	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			190.96331		190.96331		191.11243	191.11243			0.00	0.00	0	360.00
R210	On 07/11/2019	Bond Future			192.05965		192.05965		192.22220	192.22220			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			195.56219		195.56219		195.73968	195.73968			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
R210	On 07/05/2020	Bond Future	196.60383		196.60383		196.79557	196.79557			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	160.61065		160.61065		160.65567	160.65567			0.00	0.00	0	2,164.00
R212	On 07/11/2019	Bond Future	163.72460		163.72460		163.77925	163.77925			0.00	0.00	0	6,684.00
R212	On 06/02/2020	Bond Future	164.46454		164.46454		164.53042	164.53042			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future	167.56974		167.56974		167.64602	167.64602			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	9.18286		87.65789		9.19862	87.55877		9.02	0.00	26,297,367.00	300	14,455.00
R213	On 07/11/2019	Bond Future	9.25663		85.78406		9.27224	85.68767		9.39	0.00	51,470,436.00	600	22,984.00
R213	On 06/02/2020	Bond Future	9.32721		87.32790		9.34250	87.23516		9.51	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future	9.38531		85.40398		9.40036	85.31418		10.44	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	9.87301		72.90969		9.86376	72.97183		12.71	0.00	44,693,639.97	613	9,773.00
R214	On 07/11/2019	Bond Future	9.94915		71.00745		9.93902	71.07463		13.25	0.00	43,527,566.85	613	16,083.00
R214	On 06/02/2020	Bond Future	10.02156		72.28538		10.01043	72.35829		13.32	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	10.08356		70.33460		10.07150	70.41279		14.90	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>4,896,469,349.33</b>	<b>30,584</b>	<b>1 456 052.00</b>
<b>Grand Total:</b>												<b>4,896,469,349.33</b>	<b>30,584</b>	<b>1 456 052.00</b>