



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: 08/11/2021

| 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 | 90.70000  |       | 90.70000   |           | 90.70000     | 90.70000       |                   |            | 0.00  | 0.00        | 0                | 51.0          |
| AL37               | On 03/02/2022 | Index Future       | 803.07600 |       | 803.07600  |           | 800.23800    | 800.23800      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 05/05/2022 | Index Future       | 812.57500 |       | 812.57500  |           | 809.71100    | 809.71100      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 04/08/2022 | Index Future       | 822.28300 |       | 822.28300  |           | 819.38600    | 819.38600      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL37               | On 03/11/2022 | Index Future       | 832.60700 |       | 832.60700  |           | 829.67800    | 829.67800      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 03/02/2022 | Index Future       | 925.14600 |       | 925.14600  |           | 917.72900    | 917.72900      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 05/05/2022 | Index Future       | 936.08800 |       | 936.08800  |           | 928.59200    | 928.59200      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 04/08/2022 | Index Future       | 947.27200 |       | 947.27200  |           | 939.68900    | 939.68900      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| AL7T               | On 03/11/2022 | Index Future       | 959.16600 |       | 959.16600  |           | 951.49200    | 951.49200      |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ALBI               | On 03/02/2022 | Index Future       | 821.65200 |       | 821.65200  |           | 815.38100    | 815.38100      |                   |            | 0.00  | 0.00        | 0                | 193.0         |
| ALBI               | On 05/05/2022 | Index Future       | 831.37100 |       | 831.37100  |           | 825.03300    | 825.03300      |                   |            | 0.00  | 0.00        | 0                | 29.0          |
| ALBI               | On 04/08/2022 | Index Future       | 841.30300 |       | 841.30300  |           | 834.89200    | 834.89200      |                   |            | 0.00  | 0.00        | 0                | 0.0           |

an  
ast

00

00

00

00

00

00

00

00

00

00

00

00

:30

| 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 |
|------------------|--------|---------------|--------------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| ALBI             |        | On 03/11/2022 | Index Future       |       | 851.86600  | 851.86600 | 845.37900    | 845.37900      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| ES23             |        | On 25/01/2023 | Price Contribution |       | 100.00000  | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| ES23A            |        | On 25/01/2023 | Price Contribution |       | 100.00000  | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| ES26             |        | On 25/01/2023 | Price Contribution |       | 100.00000  | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| ES26A            |        | On 02/04/2026 | Price Contribution |       | 100.00000  | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| ES33             |        | On 04/11/2021 | Bond Future        |       | 11.48500   | 75.66010  | 11.48500     | 75.66010       |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| ES33             |        | On 03/02/2022 | Bond Future        |       | 11.36203   | 78.45397  | 11.50016     | 77.73581       |                   |            | 0.00  | 0.00             | 0                | 263.0         |
| ES33             |        | On 05/05/2022 | Bond Future        |       | 11.59629   | 75.62425  | 11.74026     | 74.89761       |                   |            | 0.00  | 0.00             | 0                | 87.0          |
| ES33             |        | On 04/08/2022 | Bond Future        |       | 11.84294   | 76.50818  | 11.99320     | 75.77255       |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| ES33             |        | On 03/11/2022 | Bond Future        |       | 12.09082   | 73.74867  | 12.24760     | 73.00396       |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| ES33             |        | On 15/09/2033 | Price Contribution |       | 100.00000  | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| ES33A            |        | On 15/09/2033 | Price Contribution |       | 100.00000  | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| ES42             |        | On 04/11/2021 | Bond Future        |       | 11.96000   | 74.09810  | 11.96000     | 74.09810       |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| ES42             |        | On 03/02/2022 | Bond Future        |       | 11.84628   | 76.95798  | 11.96332     | 76.26187       |                   |            | 0.00  | 0.00             | 0                | 3,579.0       |
| ES42             |        | On 05/05/2022 | Bond Future        |       | 12.06724   | 73.62917  | 12.18940     | 72.92490       |                   |            | 0.00  | 0.00             | 0                | 1,190.0       |
| ES42             |        | On 04/08/2022 | Bond Future        |       | 12.29334   | 74.48800  | 12.42086     | 73.77509       |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| ES42             |        | On 03/11/2022 | Bond Future        |       | 12.52134   | 71.22343  | 12.65453     | 70.50166       |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| ES42             |        | On 25/04/2042 | Price Contribution |       | 100.00000  | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| GOVI             |        | On 03/02/2022 | GOVI               |       | 810.82100  | 810.82100 | 804.72000    | 804.72000      |                   |            | 0.00  | 1,102,716,560.00 | 136              | 986.0         |
| GOVI             |        | On 05/05/2022 | GOVI               |       | 820.41100  | 820.41100 | 814.24600    | 814.24600      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| GOVI             |        | On 04/08/2022 | GOVI               |       | 830.21300  | 830.21300 | 823.97600    | 823.97600      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| GOVI             |        | On 03/11/2022 | GOVI               |       | 840.63700  | 840.63700 | 834.32500    | 834.32500      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| I2025            |        | On 04/11/2021 | Bond Future        |       | 153.70448  | 153.70448 | 153.70448    | 153.70448      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| I2025            |        | On 03/02/2022 | Bond Future        |       | 154.09432  | 154.09432 | 153.93693    | 153.93693      |                   |            | 0.00  | 0.00             | 0                | 5,057.0       |
| I2025            |        | On 05/05/2022 | Bond Future        |       | 155.95580  | 155.95580 | 155.79697    | 155.79697      |                   |            | 0.00  | 0.00             | 0                | 164.0         |
| I2025            |        | On 04/08/2022 | Bond Future        |       | 156.26541  | 156.26541 | 156.10499    | 156.10499      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| I2025            |        | On 03/11/2022 | Bond Future        |       | 158.24486  | 158.24486 | 158.08268    | 158.08268      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| I2025            |        | On 31/01/2025 | Price Contribution |       | 100.00000  | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| I2029            |        | On 04/11/2021 | Bond Future        |       | 112.61070  | 112.61070 | 112.61070    | 112.61070      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| I2029            |        | On 03/02/2022 | Bond Future        |       | 113.92035  | 113.92035 | 113.63867    | 113.63867      |                   |            | 0.00  | 0.00             | 0                | 2,806.0       |
| I2029            |        | On 05/05/2022 | Bond Future        |       | 114.09928  | 114.09928 | 113.81462    | 113.81462      |                   |            | 0.00  | 0.00             | 0                | 186.0         |
| I2029            |        | On 04/08/2022 | Bond Future        |       | 115.50469  | 115.50469 | 115.21659    | 115.21659      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| I2029            |        | On 03/11/2022 | Bond Future        |       | 115.74482  | 115.74482 | 115.45355    | 115.45355      |                   |            | 0.00  | 0.00             | 0                | 0.0           |

| 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 14/08/2015 | Price Contribution     |       | 100.00000  | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2033            |        | On 04/11/2021 | Bond Future            |       | 106.90643  | 106.90643 | 106.90643    | 106.90643      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2033            |        | On 03/02/2022 | Bond Future            |       | 108.36637  | 108.36637 | 107.82193    | 107.82193      |                   |            | 0.00  | 0.00          | 0                | 7,393.0       |
| I2033            |        | On 05/05/2022 | Bond Future            |       | 108.39706  | 108.39706 | 107.84640    | 107.84640      |                   |            | 0.00  | 0.00          | 0                | 2,121.0       |
| I2033            |        | On 04/08/2022 | Bond Future            |       | 109.73217  | 109.73217 | 109.17489    | 109.17489      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2033            |        | On 03/11/2022 | Bond Future            |       | 109.81851  | 109.81851 | 109.25451    | 109.25451      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2033            |        | On 28/02/2033 | Price Contribution     |       | 100.00000  | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2038            |        | On 04/11/2021 | Bond Future            |       | 120.54886  | 120.54886 | 120.54886    | 120.54886      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2038            |        | On 03/02/2022 | Bond Future            |       | 121.03863  | 121.03863 | 120.39393    | 120.39393      |                   |            | 0.00  | 0.00          | 0                | 5,625.0       |
| I2038            |        | On 05/05/2022 | Bond Future            |       | 122.50097  | 122.50097 | 121.84876    | 121.84876      |                   |            | 0.00  | 0.00          | 0                | 677.0         |
| I2038            |        | On 04/08/2022 | Bond Future            |       | 122.19705  | 122.19705 | 121.53729    | 121.53729      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2038            |        | On 03/11/2022 | Bond Future            |       | 123.74538  | 123.74538 | 123.07741    | 123.07741      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2038            |        | On 31/01/2038 | Price Contribution     |       | 100.00000  | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2046            |        | On 04/11/2021 | Bond Future            |       | 107.70750  | 107.70750 | 107.70750    | 107.70750      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2046            |        | On 03/02/2022 | Bond Future            |       | 109.42161  | 109.42161 | 108.95069    | 108.95069      |                   |            | 0.00  | 0.00          | 0                | 15,506.0      |
| I2046            |        | On 05/05/2022 | Bond Future            |       | 108.86247  | 108.86247 | 108.38631    | 108.38631      |                   |            | 0.00  | 0.00          | 0                | 171.0         |
| I2046            |        | On 04/08/2022 | Bond Future            |       | 110.20340  | 110.20340 | 109.72153    | 109.72153      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2046            |        | On 03/11/2022 | Bond Future            |       | 109.67804  | 109.67804 | 109.19064    | 109.19064      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2046            |        | On 31/03/2046 | Price Contribution     |       | 100.00000  | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2050            |        | On 04/11/2021 | Bond Future            |       | 110.83887  | 110.83887 | 110.83887    | 110.83887      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2050            |        | On 03/02/2022 | Bond Future            |       | 110.35641  | 110.35641 | 110.34185    | 110.34185      |                   |            | 0.00  | 0.00          | 0                | 8,281.0       |
| I2050            |        | On 05/05/2022 | Bond Future            |       | 111.68958  | 111.68958 | 111.67519    | 111.67519      |                   |            | 0.00  | 0.00          | 0                | 379.0         |
| I2050            |        | On 04/08/2022 | Bond Future            |       | 111.05226  | 111.05226 | 111.03816    | 111.03816      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2050            |        | On 03/11/2022 | Bond Future            |       | 112.45929  | 112.45929 | 112.44520    | 112.44520      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| I2050            |        | On 31/12/2050 | Price Contribution     |       | 100.00000  | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| IGOV             |        | On 03/02/2022 | Index Future           |       | 298.52700  | 298.52700 | 297.86300    | 297.86300      |                   |            | 0.00  | 71,646,480.00 | 24               | 480.0         |
| IGOV             |        | On 05/05/2022 | Index Future           |       | 302.13100  | 302.13100 | 301.46100    | 301.46100      |                   |            | 0.00  | 0.00          | 0                | 16.0          |
| IGOV             |        | On 04/08/2022 | Index Future           |       | 305.81300  | 305.81300 | 305.13500    | 305.13500      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| IGOV             |        | On 03/11/2022 | Index Future           |       | 309.72300  | 309.72300 | 309.03900    | 309.03900      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     |        | On 17/11/2021 | Jibar Tradeable Future |       | 3.70000    | 96.30000  | 3.70500      | 96.29500       |                   |            | 0.00  | 0.00          | 0                | 50,000.0      |
| JIBAR FUTURE     |        | On 15/12/2021 | Jibar Tradeable Future |       | 3.96500    | 96.03500  | 3.97500      | 96.02500       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     |        | On 19/01/2022 | Jibar Tradeable Future |       | 4.04000    | 95.96000  | 4.06000      | 95.94000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     |        | On 16/02/2022 | Jibar Tradeable Future |       | 4.35000    | 95.65000  | 4.36000      | 95.64000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     |        | On 16/03/2022 | Jibar Tradeable Future |       | 4.41500    | 95.58500  | 4.42500      | 95.57500       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     |        | On 20/04/2022 | Jibar Tradeable Future |       | 4.73000    | 95.27000  | 4.74000      | 95.26000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     |        | On 15/06/2022 | Jibar Tradeable Future |       | 5.08000    | 94.92000  | 5.09000      | 94.91000       |                   |            | 0.00  | 0.00          | 0                | 72.0          |
| JIBAR FUTURE     |        | On 21/09/2022 | Jibar Tradeable Future |       | 5.48500    | 94.51500  | 5.52500      | 94.47500       |                   |            | 0.00  | 0.00          | 0                | 0.0           |

| 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 |
|------------------|---------------|------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| JIBAR FUTURE     | On 21/12/2022 | Jibar Tradeable Future |        |            | 5.99000     |       | 94.01000   |           | 6.03000      | 93.97000       |                   |            | 0.00  | 0.00          | 0                | 68.0          |
| JIBAR FUTURE     | On 15/03/2023 | Jibar Tradeable Future |        |            | 6.33000     |       | 93.67000   |           | 6.37000      | 93.63000       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 21/06/2023 | Jibar Tradeable Future |        |            | 6.69500     |       | 93.30500   |           | 6.75500      | 93.24500       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| JIBAR FUTURE     | On 20/09/2023 | Jibar Tradeable Future |        |            | 6.99500     |       | 93.00500   |           | 7.05500      | 92.94500       |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R186             | On 04/11/2021 | Bond Future            |        |            | 8.20500     |       | 113.45815  |           | 8.20500      | 113.45815      |                   | 5.65       | 0.00  | 0.00          | 0                | 0.0           |
| R186             | On 03/02/2022 | Bond Future            |        |            | 8.17579     |       | 110.57091  |           | 8.26901      | 110.18266      |                   | 6.00       | 0.00  | 19,239,338.34 | 174              | 57,108.0      |
| R186             | On 05/05/2022 | Bond Future            |        |            | 8.40982     |       | 111.88004  |           | 8.50953      | 111.48756      |                   | 5.75       | 0.00  | 0.00          | 0                | 4,404.0       |
| R186             | On 05/05/2022 | Bond Future            | 6.73   | Call       | 102.91000   |       | 0.10291    |           | 85.72000     | 0.08572        | 102.910           | 5.38       | 0.06  | 0.00          | 0                | 3,600.0       |
| R186             | On 05/05/2022 | Bond Future            | 7.28   | Call       | 292.45000   |       | 0.29245    |           | 247.90000    | 0.24790        | 292.450           | 5.26       | 0.14  | 0.00          | 0                | 435.0         |
| R186             | On 05/05/2022 | Bond Future            | 7.48   | Call       | 411.74000   |       | 0.41174    |           | 351.50000    | 0.35150        | 411.740           | 5.21       | 0.19  | 0.00          | 0                | 3,600.0       |
| R186             | On 05/05/2022 | Bond Future            | 7.88   | Call       | 803.82000   |       | 0.80382    |           | 699.82000    | 0.69982        | 803.820           | 5.25       | 0.31  | 0.00          | 0                | 435.0         |
| R186             | On 05/05/2022 | Bond Future            | 8.14   | Call       | 1,220.77000 |       | 1.22077    |           | 1,080.97000  | 1.08097        | 1,220.770         | 5.44       | 0.41  | 0.00          | 0                | 454.0         |
| R186             | On 05/05/2022 | Bond Future            | 8.35   | Call       | 1,622.87000 |       | 1.62287    |           | 1,453.53000  | 1.45353        | 1,622.870         | 5.57       | 0.49  | 0.00          | 0                | 454.0         |
| R186             | On 05/05/2022 | Bond Future            | 8.64   | Put        | 1,356.07000 |       | 1.35607    |           | 1,539.14000  | 1.53914        | 1,356.070         | 5.71       | 0.41  | 0.00          | 0                | 4,035.0       |
| R186             | On 05/05/2022 | Bond Future            | 8.94   | Put        | 951.39000   |       | 0.95139    |           | 1,095.64000  | 1.09564        | 951.390           | 5.83       | 0.32  | 0.00          | 0                | 454.0         |
| R186             | On 05/05/2022 | Bond Future            | 9.18   | Put        | 711.59000   |       | 0.71159    |           | 828.52000    | 0.82852        | 711.590           | 5.95       | 0.25  | 0.00          | 0                | 454.0         |
| R186             | On 04/08/2022 | Bond Future            |        |            | 8.66940     |       | 107.89720  |           | 8.77651      | 107.49966      |                   | 5.87       | 0.00  | 0.00          | 0                | 0.0           |
| R186             | On 04/08/2022 | Bond Future            | 6.96   | Call       | 187.09000   |       | 0.18709    |           | 158.30000    | 0.15830        | 187.090           | 5.04       | 0.09  | 0.00          | 0                | 3,600.0       |
| R186             | On 04/08/2022 | Bond Future            | 7.96   | Call       | 892.65000   |       | 0.89265    |           | 788.22000    | 0.78822        | 892.650           | 5.20       | 0.30  | 0.00          | 0                | 3,600.0       |
| R186             | On 04/08/2022 | Bond Future            | 9.78   | Put        | 819.15000   |       | 0.81915    |           | 926.44000    | 0.92644        | 819.150           | 6.33       | 0.23  | 0.00          | 0                | 3,600.0       |
| R186             | On 03/11/2022 | Bond Future            |        |            | 8.93452     |       | 109.29167  |           | 9.04974      | 108.88980      |                   | 5.72       | 0.00  | 0.00          | 0                | 0.0           |
| R186             | On 21/12/2026 | Price Contribution     |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R186/R207        | On 21/12/2026 | Price Contribution     |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R186/R208        | On 21/12/2026 | Price Contribution     |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R197             | On 04/11/2021 | Bond Future            |        |            | 326.86014   |       | 326.86014  |           | 326.86014    | 326.86014      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R197             | On 03/02/2022 | Bond Future            |        |            | 322.38899   |       | 322.38899  |           | 322.17897    | 322.17897      |                   |            | 0.00  | 0.00          | 0                | 1,079.0       |
| R197             | On 05/05/2022 | Bond Future            |        |            | 326.28333   |       | 326.28333  |           | 326.07175    | 326.07175      |                   |            | 0.00  | 0.00          | 0                | 237.0         |
| R197             | On 04/08/2022 | Bond Future            |        |            | 321.94212   |       | 321.94212  |           | 321.72925    | 321.72925      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R197             | On 03/11/2022 | Bond Future            |        |            | 326.02162   |       | 326.02162  |           | 325.80658    | 325.80658      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R197             | On 07/12/2023 | Price Contribution     |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R202             | On 04/11/2021 | Bond Future            |        |            | 238.00069   |       | 238.00069  |           | 238.00069    | 238.00069      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R202             | On 03/02/2022 | Bond Future            |        |            | 236.51614   |       | 236.51614  |           | 236.48622    | 236.48622      |                   |            | 0.00  | 0.00          | 0                | 7,843.0       |
| R202             | On 05/05/2022 | Bond Future            |        |            | 239.37305   |       | 239.37305  |           | 239.34344    | 239.34344      |                   |            | 0.00  | 0.00          | 0                | 413.0         |
| R202             | On 04/08/2022 | Bond Future            |        |            | 237.88102   |       | 237.88102  |           | 237.85153    | 237.85153      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R202             | On 03/11/2022 | Bond Future            |        |            | 240.89450   |       | 240.89450  |           | 240.86525    | 240.86525      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R202             | On 07/12/2033 | Price Contribution     |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| R2023            | On 04/11/2021 | Bond Future            |        |            | 5.44500     |       | 104.35591  |           | 5.44500      | 104.35591      |                   | 1.41       | 0.00  | 0.00          | 0                | 0.0           |

| 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 03/02/2022 | Bond Future        |        |            | 5.59288     | 105.62251 |            | 5.63296     | 105.58130    |                |                   | 1.33       | 0.00  | 0.00        | 0                | 13,436.0      |
| R2023            | On 05/05/2022 | Bond Future        |        |            | 5.84536     | 102.96248 |            | 5.89783     | 102.92110    |                |                   | 1.12       | 0.00  | 0.00        | 0                | 777.0         |
| R2023            | On 04/08/2022 | Bond Future        |        |            | 6.30398     | 104.17103 |            | 6.38082     | 104.12884    |                |                   | 0.85       | 0.00  | 0.00        | 0                | 0.0           |
| R2023            | On 03/11/2022 | Bond Future        |        |            | 7.32384     | 101.59191 |            | 7.46206     | 101.54979    |                |                   | 0.60       | 0.00  | 0.00        | 0                | 0.0           |
| R2023            | On 28/02/2023 | Price Contribution |        |            | 100.00000   | 100.00000 |            | 100.00000   | 100.00000    |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| R2030            | On 04/11/2021 | Bond Future        |        |            | 9.64500     | 92.97580  |            | 9.64500     | 92.97580     |                |                   | 9.14       | 0.00  | 0.00        | 0                | 0.0           |
| R2030            | On 03/02/2022 | Bond Future        |        |            | 9.53567     | 91.72778  |            | 9.64791     | 91.14680     |                |                   | 9.52       | 0.00  | 0.00        | 0                | 84,423.0      |
| R2030            | On 03/02/2022 | Bond Future        | 8.39   | Call       | 114.20000   | 0.11420   |            | 87.53000    | 0.08753      | 114.200        |                   | 8.83       | 0.07  | 0.00        | 0                | 101.0         |
| R2030            | On 03/02/2022 | Bond Future        | 8.85   | Call       | 396.04000   | 0.39604   |            | 314.08000   | 0.31408      | 396.040        |                   | 8.79       | 0.19  | 0.00        | 0                | 1,000.0       |
| R2030            | On 03/02/2022 | Bond Future        | 9.10   | Call       | 730.30000   | 0.73030   |            | 595.19000   | 0.59519      | 730.300        |                   | 9.00       | 0.29  | 0.00        | 0                | 4,000.0       |
| R2030            | On 03/02/2022 | Bond Future        | 9.35   | Put        | 2,186.37000 | 2.18637   |            | 2,567.66000 | 2.56766      | 2,186.370      |                   | 9.22       | 0.58  | 0.00        | 0                | 101.0         |
| R2030            | On 03/02/2022 | Bond Future        | 9.60   | Call       | 1,851.45000 | 1.85145   |            | 1,581.84000 | 1.58184      | 1,851.450      |                   | 9.42       | 0.54  | 0.00        | 0                | 1,000.0       |
| R2030            | On 03/02/2022 | Bond Future        | 9.78   | Put        | 1,137.82000 | 1.13782   |            | 1,399.11000 | 1.39911      | 1,137.820      |                   | 9.54       | 0.37  | 0.00        | 0                | 101.0         |
| R2030            | On 03/02/2022 | Bond Future        | 9.90   | Put        | 930.64000   | 0.93064   |            | 1,160.06000 | 1.16006      | 930.640        |                   | 9.64       | 0.32  | 0.00        | 0                | 8,000.0       |
| R2030            | On 03/02/2022 | Bond Future        | 10.85  | Put        | 172.74000   | 0.17274   |            | 237.39000   | 0.23739      | 172.740        |                   | 10.81      | 0.08  | 0.00        | 0                | 1,000.0       |
| R2030            | On 05/05/2022 | Bond Future        |        |            | 9.75061     | 92.81424  |            | 9.86818     | 92.22668     |                |                   | 9.05       | 0.00  | 0.00        | 0                | 14,728.0      |
| R2030            | On 05/05/2022 | Bond Future        | 7.73   | Call       | 71.24000    | 0.07124   |            | 56.63000    | 0.05663      | 71.240         |                   | 8.54       | 0.03  | 0.00        | 0                | 200.0         |
| R2030            | On 05/05/2022 | Bond Future        | 8.14   | Call       | 175.52000   | 0.17552   |            | 142.24000   | 0.14224      | 175.520        |                   | 8.52       | 0.07  | 0.00        | 0                | 1,800.0       |
| R2030            | On 05/05/2022 | Bond Future        | 8.47   | Call       | 329.47000   | 0.32947   |            | 270.98000   | 0.27098      | 329.470        |                   | 8.47       | 0.12  | 0.00        | 0                | 1,073.0       |
| R2030            | On 05/05/2022 | Bond Future        | 8.81   | Call       | 590.17000   | 0.59017   |            | 493.12000   | 0.49312      | 590.170        |                   | 8.41       | 0.20  | 0.00        | 0                | 200.0         |
| R2030            | On 05/05/2022 | Bond Future        | 8.89   | Call       | 670.74000   | 0.67074   |            | 562.57000   | 0.56257      | 670.740        |                   | 8.40       | 0.22  | 0.00        | 0                | 1,800.0       |
| R2030            | On 05/05/2022 | Bond Future        | 9.35   | Put        | 3,419.06000 | 3.41906   |            | 3,817.44000 | 3.81744      | 3,419.060      |                   | 8.63       | 0.63  | 0.00        | 0                | 1,073.0       |
| R2030            | On 05/05/2022 | Bond Future        | 9.95   | Put        | 1,856.45000 | 1.85645   |            | 2,134.11000 | 2.13411      | 1,856.450      |                   | 9.02       | 0.42  | 0.00        | 0                | 1,073.0       |
| R2030            | On 05/05/2022 | Bond Future        | 10.20  | Put        | 1,399.72000 | 1.39972   |            | 1,629.74000 | 1.62974      | 1,399.720      |                   | 9.18       | 0.34  | 0.00        | 0                | 200.0         |
| R2030            | On 05/05/2022 | Bond Future        | 11.04  | Put        | 546.20000   | 0.54620   |            | 658.03000   | 0.65803      | 546.200        |                   | 10.08      | 0.16  | 0.00        | 0                | 1,800.0       |
| R2030            | On 04/08/2022 | Bond Future        |        |            | 9.98513     | 89.88252  |            | 10.10866    | 89.28770     |                |                   | 9.00       | 0.00  | 0.00        | 0                | 0.0           |
| R2030            | On 04/08/2022 | Bond Future        | 8.30   | Call       | 317.21000   | 0.31721   |            | 264.78000   | 0.26478      | 317.210        |                   | 8.33       | 0.11  | 0.00        | 0                | 800.0         |
| R2030            | On 04/08/2022 | Bond Future        | 9.05   | Call       | 934.16000   | 0.93416   |            | 803.91000   | 0.80391      | 934.160        |                   | 8.35       | 0.25  | 0.00        | 0                | 800.0         |
| R2030            | On 04/08/2022 | Bond Future        | 10.95  | Put        | 1,166.73000 | 1.16673   |            | 1,338.43000 | 1.33843      | 1,166.730      |                   | 9.60       | 0.25  | 0.00        | 0                | 800.0         |
| R2030            | On 03/11/2022 | Bond Future        |        |            | 10.20816    | 91.05056  |            | 10.33770    | 90.44877     |                |                   | 8.84       | 0.00  | 0.00        | 0                | 0.0           |
| R2030            | On 31/01/2030 | Price Contribution |        |            | 100.00000   | 100.00000 |            | 100.00000   | 100.00000    |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| R2032            | On 04/11/2021 | Bond Future        |        |            | 10.15000    | 88.86148  |            | 10.15000    | 88.86148     |                |                   | 10.77      | 0.00  | 0.00        | 0                | 0.0           |
| R2032            | On 03/02/2022 | Bond Future        |        |            | 9.98219     | 92.05834  |            | 10.13555    | 91.17140     |                |                   | 10.50      | 0.00  | 0.00        | 0                | 109,476.0     |
| R2032            | On 03/02/2022 | Bond Future        | 8.91   | Call       | 120.63000   | 0.12063   |            | 78.79000    | 0.07879      | 120.630        |                   | 9.26       | 0.07  | 0.00        | 0                | 198.0         |
| R2032            | On 03/02/2022 | Bond Future        | 9.14   | Call       | 236.86000   | 0.23686   |            | 159.32000   | 0.15932      | 236.860        |                   | 9.17       | 0.12  | 0.00        | 0                | 97.0          |
| R2032            | On 03/02/2022 | Bond Future        | 9.57   | Call       | 719.21000   | 0.71921   |            | 516.97000   | 0.51697      | 719.210        |                   | 9.16       | 0.29  | 0.00        | 0                | 1,050.0       |
| R2032            | On 03/02/2022 | Bond Future        | 9.58   | Call       | 738.20000   | 0.73820   |            | 531.85000   | 0.53185      | 738.200        |                   | 9.17       | 0.29  | 0.00        | 0                | 400.0         |
| R2032            | On 03/02/2022 | Bond Future        | 9.62   | Call       | 817.77000   | 0.81777   |            | 594.62000   | 0.59462      | 817.770        |                   | 9.24       | 0.31  | 0.00        | 0                | 210.0         |
| R2032            | On 03/02/2022 | Bond Future        | 9.67   | Put        | 2,766.93000 | 2.76693   |            | 3,409.14000 | 3.40914      | 2,766.930      |                   | 9.32       | 0.66  | 0.00        | 0                | 1,050.0       |
| R2032            | On 03/02/2022 | Bond Future        | 9.81   | Put        | 2,274.27000 | 2.27427   |            | 2,853.56000 | 2.85356      | 2,274.270      |                   | 9.55       | 0.58  | 0.00        | 0                | 198.0         |
| R2032            | On 03/02/2022 | Bond Future        | 9.90   | Call       | 1,514.70000 | 1.51470   |            | 1,165.57000 | 1.16557      | 1,514.700      |                   | 9.70       | 0.47  | 0.00        | 0                | 900.0         |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R2032            | On 03/02/2022 | Bond Future        | 9.90   | Put        | 1,994.96000 | 1.99496    | 2,532.77000 | 2.53277      | 1,994.960      | 9.70              | 0.53       | 0.00  | 0           | 900.0            |               |
| R2032            | On 03/02/2022 | Bond Future        | 10.14  | Put        | 1,377.11000 | 1.37711    | 1,805.74000 | 1.80574      | 1,377.110      | 10.07             | 0.41       | 0.00  | 0           | 97.0             |               |
| R2032            | On 03/02/2022 | Bond Future        | 10.35  | Put        | 968.00000   | 0.96800    | 1,307.72000 | 1.30772      | 968.000        | 10.34             | 0.31       | 0.00  | 0           | 400.0            |               |
| R2032            | On 03/02/2022 | Bond Future        | 10.45  | Put        | 809.97000   | 0.80997    | 1,110.65000 | 1.11065      | 809.970        | 10.45             | 0.27       | 0.00  | 0           | 198.0            |               |
| R2032            | On 03/02/2022 | Bond Future        | 10.53  | Put        | 699.71000   | 0.69971    | 971.06000   | 0.97106      | 699.710        | 10.53             | 0.24       | 0.00  | 0           | 210.0            |               |
| R2032            | On 03/02/2022 | Bond Future        | 10.65  | Put        | 558.41000   | 0.55841    | 789.17000   | 0.78917      | 558.410        | 10.66             | 0.20       | 0.00  | 0           | 1,050.0          |               |
| R2032            | On 03/02/2022 | Bond Future        | 10.66  | Put        | 547.80000   | 0.54780    | 775.36000   | 0.77536      | 547.800        | 10.67             | 0.20       | 0.00  | 0           | 97.0             |               |
| R2032            | On 03/02/2022 | Bond Future        | 10.90  | Put        | 348.58000   | 0.34858    | 510.06000   | 0.51006      | 348.580        | 10.98             | 0.14       | 0.00  | 0           | 900.0            |               |
| R2032            | On 03/02/2022 | Bond Future        | 10.95  | Put        | 317.40000   | 0.31740    | 467.43000   | 0.46743      | 317.400        | 11.06             | 0.13       | 0.00  | 0           | 400.0            |               |
| R2032            | On 03/02/2022 | Bond Future        | 11.13  | Put        | 228.20000   | 0.22820    | 343.21000   | 0.34321      | 228.200        | 11.35             | 0.09       | 0.00  | 0           | 210.0            |               |
| R2032            | On 05/05/2022 | Bond Future        |        |            | 10.18430    | 89.00179   | 10.34426    | 88.10462     |                | 10.39             | 0.00       | 0.00  | 0           | 20,384.0         |               |
| R2032            | On 05/05/2022 | Bond Future        | 9.58   | Call       | 1,014.34000 | 1.01434    | 793.61000   | 0.79361      | 1,014.340      | 9.35              | 0.29       | 0.00  | 0           | 780.0            |               |
| R2032            | On 05/05/2022 | Bond Future        | 10.18  | Call       | 2,490.56000 | 2.49056    | 2,077.06000 | 2.07706      | 2,490.560      | 10.09             | 0.51       | 0.00  | 0           | 780.0            |               |
| R2032            | On 05/05/2022 | Bond Future        | 10.29  | Call       | 2,829.63000 | 2.82963    | 2,381.10000 | 2.38110      | 2,829.630      | 10.21             | 0.55       | 0.00  | 0           | 993.0            |               |
| R2032            | On 05/05/2022 | Bond Future        | 10.98  | Put        | 1,010.83000 | 1.01083    | 1,267.36000 | 1.26736      | 1,010.830      | 10.89             | 0.24       | 0.00  | 0           | 993.0            |               |
| R2032            | On 05/05/2022 | Bond Future        | 11.18  | Put        | 808.27000   | 0.80827    | 1,023.04000 | 1.02304      | 808.270        | 11.18             | 0.20       | 0.00  | 0           | 780.0            |               |
| R2032            | On 04/08/2022 | Bond Future        |        |            | 10.39708    | 90.02718   | 10.56412    | 89.11900     |                | 9.93              | 0.00       | 0.00  | 0           | 0.0              |               |
| R2032            | On 04/08/2022 | Bond Future        | 8.97   | Call       | 444.27000   | 0.44427    | 343.16000   | 0.34316      | 444.270        | 8.91              | 0.13       | 0.00  | 0           | 800.0            |               |
| R2032            | On 04/08/2022 | Bond Future        | 9.72   | Call       | 1,339.39000 | 1.33939    | 1,090.63000 | 1.09063      | 1,339.390      | 9.05              | 0.31       | 0.00  | 0           | 800.0            |               |
| R2032            | On 04/08/2022 | Bond Future        | 11.60  | Put        | 1,003.62000 | 1.00362    | 1,218.23000 | 1.21823      | 1,003.620      | 10.79             | 0.20       | 0.00  | 0           | 800.0            |               |
| R2032            | On 03/11/2022 | Bond Future        |        |            | 10.60897    | 87.05155   | 10.78339    | 86.13251     |                | 10.31             | 0.00       | 0.00  | 0           | 0.0              |               |
| R2032            | On 31/03/2032 | Price Contribution |        |            | 100.00000   | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00  | 0           | 0.0              |               |
| R2035            | On 04/11/2021 | Bond Future        |        |            | 10.57000    | 89.72555   | 10.57000    | 89.72555     |                | 11.92             | 0.00       | 0.00  | 0           | 0.0              |               |
| R2035            | On 03/02/2022 | Bond Future        |        |            | 10.41489    | 93.07874   | 10.54200    | 92.25838     |                | 11.64             | 0.00       | 0.00  | 0           | 98,397.0         |               |
| R2035            | On 03/02/2022 | Bond Future        | 9.70   | Call       | 376.63000   | 0.37663    | 278.47000   | 0.27847      | 376.630        | 10.12             | 0.16       | 0.00  | 0           | 683.0            |               |
| R2035            | On 03/02/2022 | Bond Future        | 9.92   | Call       | 701.69000   | 0.70169    | 537.84000   | 0.53784      | 701.690        | 10.39             | 0.25       | 0.00  | 0           | 200.0            |               |
| R2035            | On 03/02/2022 | Bond Future        | 10.10  | Call       | 1,093.40000 | 1.09340    | 862.89000   | 0.86289      | 1,093.400      | 10.70             | 0.35       | 0.00  | 0           | 280.0            |               |
| R2035            | On 03/02/2022 | Bond Future        | 10.24  | Call       | 1,472.91000 | 1.47291    | 1,186.24000 | 1.18624      | 1,472.910      | 10.93             | 0.42       | 0.00  | 0           | 500.0            |               |
| R2035            | On 03/02/2022 | Bond Future        | 10.26  | Call       | 1,532.21000 | 1.53221    | 1,237.35000 | 1.23735      | 1,532.210      | 10.97             | 0.43       | 0.00  | 0           | 200.0            |               |
| R2035            | On 03/02/2022 | Bond Future        | 10.34  | Put        | 2,269.88000 | 2.26988    | 2,762.48000 | 2.76248      | 2,269.880      | 11.09             | 0.53       | 0.00  | 0           | 500.0            |               |
| R2035            | On 03/02/2022 | Bond Future        | 10.35  | Call       | 1,814.01000 | 1.81401    | 1,482.11000 | 1.48211      | 1,814.010      | 11.11             | 0.48       | 0.00  | 0           | 1,600.0          |               |
| R2035            | On 03/02/2022 | Bond Future        | 10.61  | Put        | 1,499.46000 | 1.49946    | 1,882.50000 | 1.88250      | 1,499.460      | 11.48             | 0.39       | 0.00  | 0           | 200.0            |               |
| R2035            | On 03/02/2022 | Bond Future        | 10.65  | Put        | 1,404.31000 | 1.40431    | 1,771.69000 | 1.77169      | 1,404.310      | 11.52             | 0.38       | 0.00  | 0           | 683.0            |               |
| R2035            | On 03/02/2022 | Bond Future        | 11.03  | Put        | 729.47000   | 0.72947    | 964.24000   | 0.96424      | 729.470        | 11.99             | 0.23       | 0.00  | 0           | 280.0            |               |
| R2035            | On 03/02/2022 | Bond Future        | 11.05  | Put        | 704.86000   | 0.70486    | 933.77000   | 0.93377      | 704.860        | 12.03             | 0.22       | 0.00  | 0           | 1,600.0          |               |
| R2035            | On 03/02/2022 | Bond Future        | 11.11  | Put        | 635.87000   | 0.63587    | 847.88000   | 0.84788      | 635.870        | 12.13             | 0.20       | 0.00  | 0           | 200.0            |               |
| R2035            | On 03/02/2022 | Bond Future        | 11.28  | Put        | 474.01000   | 0.47401    | 643.48000   | 0.64348      | 474.010        | 12.43             | 0.16       | 0.00  | 0           | 200.0            |               |
| R2035            | On 03/02/2022 | Bond Future        | 11.33  | Put        | 435.49000   | 0.43549    | 594.07000   | 0.59407      | 435.490        | 12.53             | 0.14       | 0.00  | 0           | 500.0            |               |
| R2035            | On 03/02/2022 | Bond Future        | 11.39  | Put        | 393.39000   | 0.39339    | 539.72000   | 0.53972      | 393.390        | 12.65             | 0.13       | 0.00  | 0           | 683.0            |               |
| R2035            | On 03/02/2022 | Bond Future        | 11.73  | Put        | 221.17000   | 0.22117    | 312.89000   | 0.31289      | 221.170        | 13.31             | 0.08       | 0.00  | 0           | 280.0            |               |
| R2035            | On 03/02/2022 | Bond Future        | 11.88  | Put        | 170.19000   | 0.17019    | 244.09000   | 0.24409      | 170.190        | 13.57             | 0.06       | 0.00  | 0           | 1,800.0          |               |
| R2035            | On 05/05/2022 | Bond Future        |        |            | 10.60697    | 89.70266   | 10.73916    | 88.87287     |                | 11.57             | 0.00       | 0.00  | 0           | 8,926.0          |               |

| 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 04/08/2022 | Bond Future        |        |            | 10.81080    |       | 90.73439   |           | 10.94853     | 89.89453       |                   | 11.04      | 0.00  | 0.00        | 0                | 0.00          |
| R2035            | On 04/08/2022 | Bond Future        | 9.53   | Call       | 625.95000   |       | 0.62595    |           | 511.77000    | 0.51177        | 625.950           | 9.93       | 0.16  | 0.00        | 0                | 400.00        |
| R2035            | On 04/08/2022 | Bond Future        | 9.84   | Call       | 1,004.47000 |       | 1.00447    |           | 835.88000    | 0.83588        | 1,004.470         | 9.99       | 0.23  | 0.00        | 0                | 100.00        |
| R2035            | On 04/08/2022 | Bond Future        | 10.53  | Call       | 2,451.56000 |       | 2.45156    |           | 2,122.53000  | 2.12253        | 2,451.560         | 10.37      | 0.43  | 0.00        | 0                | 400.00        |
| R2035            | On 04/08/2022 | Bond Future        | 10.64  | Put        | 3,831.51000 |       | 3.83151    |           | 4,314.29000  | 4.31429        | 3,831.510         | 10.48      | 0.53  | 0.00        | 0                | 100.00        |
| R2035            | On 04/08/2022 | Bond Future        | 11.13  | Put        | 2,486.56000 |       | 2.48656    |           | 2,849.79000  | 2.84979        | 2,486.560         | 10.94      | 0.39  | 0.00        | 0                | 100.00        |
| R2035            | On 04/08/2022 | Bond Future        | 12.18  | Put        | 957.92000   |       | 0.95792    |           | 1,132.45000  | 1.13245        | 957.920           | 12.13      | 0.18  | 0.00        | 0                | 400.00        |
| R2035            | On 03/11/2022 | Bond Future        |        |            | 11.01309    |       | 87.43765   |           | 11.15649     | 86.58764       |                   | 11.50      | 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 04/11/2021 | Bond Future        |        |            | 10.77500    |       | 85.46336   |           | 10.77500     | 85.46336       |                   | 12.54      | 0.00  | 0.00        | 0                | 0.00          |
| R2037            | On 03/02/2022 | Bond Future        |        |            | 10.60483    |       | 84.55776   |           | 10.74723     | 83.63245       |                   | 12.88      | 0.00  | 0.00        | 0                | 112,842.00    |
| R2037            | On 05/05/2022 | Bond Future        |        |            | 10.79462    |       | 85.55946   |           | 10.94261     | 84.62348       |                   | 12.22      | 0.00  | 0.00        | 0                | 11,855.00     |
| R2037            | On 04/08/2022 | Bond Future        |        |            | 10.99764    |       | 82.28955   |           | 11.15180     | 81.34221       |                   | 12.29      | 0.00  | 0.00        | 0                | 0.00          |
| R2037            | On 04/08/2022 | Bond Future        | 10.10  | Call       | 1,133.69000 |       | 1.13369    |           | 925.49000    | 0.92549        | 1,133.690         | 11.17      | 0.25  | 0.00        | 0                | 50.00         |
| R2037            | On 04/08/2022 | Bond Future        | 10.90  | Put        | 3,617.38000 |       | 3.61738    |           | 4,139.49000  | 4.13949        | 3,617.380         | 11.69      | 0.51  | 0.00        | 0                | 50.00         |
| R2037            | On 04/08/2022 | Bond Future        | 11.42  | Put        | 2,261.32000 |       | 2.26132    |           | 2,642.30000  | 2.64230        | 2,261.320         | 12.22      | 0.36  | 0.00        | 0                | 50.00         |
| R2037            | On 03/11/2022 | Bond Future        |        |            | 11.18744    |       | 83.36359   |           | 11.34762     | 82.40479       |                   | 12.17      | 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 04/11/2021 | Bond Future        |        |            | 10.89000    |       | 87.59771   |           | 10.89000     | 87.59771       |                   | 13.03      | 0.00  | 0.00        | 0                | 0.00          |
| R2040            | On 03/02/2022 | Bond Future        |        |            | 10.73508    |       | 86.49770   |           | 10.86185     | 85.61253       |                   | 13.41      | 0.00  | 432,488.50  | 5                | 76,938.00     |
| R2040            | On 05/05/2022 | Bond Future        |        |            | 10.91957    |       | 87.52242   |           | 11.05131     | 86.62705       |                   | 12.71      | 0.00  | 0.00        | 0                | 8,498.00      |
| R2040            | On 05/05/2022 | Bond Future        | 9.82   | Call       | 500.71000   |       | 0.50071    |           | 395.67000    | 0.39567        | 500.710           | 11.48      | 0.14  | 0.00        | 0                | 1,200.00      |
| R2040            | On 05/05/2022 | Bond Future        | 10.57  | Call       | 1,867.99000 |       | 1.86799    |           | 1,566.08000  | 1.56608        | 1,867.990         | 11.86      | 0.39  | 0.00        | 0                | 1,200.00      |
| R2040            | On 05/05/2022 | Bond Future        | 13.04  | Put        | 318.77000   |       | 0.31877    |           | 400.34000    | 0.40034        | 318.770           | 15.96      | 0.07  | 0.00        | 0                | 1,200.00      |
| R2040            | On 04/08/2022 | Bond Future        |        |            | 11.11661    |       | 84.02436   |           | 11.25383     | 83.11825       |                   | 12.80      | 0.00  | 0.00        | 0                | 0.00          |
| R2040            | On 04/08/2022 | Bond Future        | 9.70   | Call       | 545.82000   |       | 0.54582    |           | 443.29000    | 0.44329        | 545.820           | 11.67      | 0.13  | 0.00        | 0                | 460.00        |
| R2040            | On 04/08/2022 | Bond Future        | 10.70  | Call       | 2,254.87000 |       | 2.25487    |           | 1,935.27000  | 1.93527        | 2,254.870         | 11.95      | 0.39  | 0.00        | 0                | 460.00        |
| R2040            | On 04/08/2022 | Bond Future        | 12.24  | Put        | 1,288.20000 |       | 1.28820    |           | 1,511.86000  | 1.51186        | 1,288.200         | 13.81      | 0.21  | 0.00        | 0                | 460.00        |
| R2040            | On 03/11/2022 | Bond Future        |        |            | 11.30040    |       | 85.12167   |           | 11.44297     | 84.20452       |                   | 12.67      | 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 04/11/2021 | Bond Future        |        |            | 10.90000    |       | 84.51247   |           | 10.90000     | 84.51247       |                   | 13.60      | 0.00  | 0.00        | 0                | 0.00          |
| R2044            | On 03/02/2022 | Bond Future        |        |            | 10.75562    |       | 83.40628   |           | 10.86667     | 82.61342       |                   | 13.99      | 0.00  | 834,062.80  | 10               | 54,047.00     |
| R2044            | On 05/05/2022 | Bond Future        |        |            | 10.93004    |       | 84.39435   |           | 11.04540     | 83.59244       |                   | 13.26      | 0.00  | 0.00        | 0                | 5,735.00      |
| R2044            | On 04/08/2022 | Bond Future        |        |            | 11.11593    |       | 80.98552   |           | 11.23607     | 80.17392       |                   | 13.35      | 0.00  | 0.00        | 0                | 0.00          |
| R2044            | On 03/11/2022 | Bond Future        |        |            | 11.28890    |       | 82.04314   |           | 11.41368     | 81.22165       |                   | 13.21      | 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 04/11/2021 | Bond Future        |        |            | 10.85000    |       | 83.51110   |           | 10.85000     | 83.51110       |                   | 14.02      | 0.00  | 0.00        | 0                | 0.00          |
| R2048            | On 03/02/2022 | Bond Future        |        |            | 10.70207    |       | 86.84607   |           | 10.80794     | 86.06550       |                   | 13.68      | 0.00  | 0.00        | 0                | 179,193.00    |



| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2048            | On 03/02/2022 | Bond Future        | 10.00  | Call       | 423.24000   |       | 0.42324    |           | 331.01000    | 0.33101        | 423.240           | 12.27      | 0.16  | 0.00           | 0                | 1,300.0       |
| R2048            | On 03/02/2022 | Bond Future        | 10.20  | Call       | 758.18000   |       | 0.75818    |           | 608.41000    | 0.60841        | 758.180           | 12.55      | 0.25  | 0.00           | 0                | 900.0         |
| R2048            | On 03/02/2022 | Bond Future        | 10.40  | Call       | 1,236.28000 |       | 1.23628    |           | 1,015.72000  | 1.01572        | 1,236.280         | 12.82      | 0.35  | 0.00           | 0                | 100.0         |
| R2048            | On 03/02/2022 | Bond Future        | 10.70  | Call       | 2,237.10000 |       | 2.23710    |           | 1,897.02000  | 1.89702        | 2,237.100         | 13.27      | 0.51  | 0.00           | 0                | 1,300.0       |
| R2048            | On 03/02/2022 | Bond Future        | 10.90  | Call       | 3,069.69000 |       | 3.06969    |           | 2,650.10000  | 2.65010        | 3,069.690         | 13.55      | 0.61  | 0.00           | 0                | 900.0         |
| R2048            | On 03/02/2022 | Bond Future        | 11.00  | Call       | 3,528.02000 |       | 3.52802    |           | 3,070.58000  | 3.07058        | 3,528.020         | 13.68      | 0.66  | 0.00           | 0                | 100.0         |
| R2048            | On 05/05/2022 | Bond Future        |        |            | 10.86560    |       | 83.45932   |           | 10.97556     | 82.66975       |                   | 13.67      | 0.00  | 0.00           | 0                | 2,035.0       |
| R2048            | On 04/08/2022 | Bond Future        |        |            | 11.03776    |       | 84.41828   |           | 11.15218     | 83.61923       |                   | 13.04      | 0.00  | 0.00           | 0                | 0.0           |
| R2048            | On 03/11/2022 | Bond Future        |        |            | 11.20706    |       | 81.10341   |           | 11.32601     | 80.29459       |                   | 13.62      | 0.00  | 0.00           | 0                | 0.0           |
| R2048            | On 28/02/2048 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R209             | On 04/11/2021 | Bond Future        |        |            | 10.53500    |       | 69.28203   |           | 10.53500     | 69.28203       |                   | 13.25      | 0.00  | 0.00           | 0                | 0.0           |
| R209             | On 03/02/2022 | Bond Future        |        |            | 10.34890    |       | 72.13550   |           | 10.48550     | 71.36100       |                   | 12.97      | 0.00  | 143,621,780.50 | 1,991            | 20,114.0      |
| R209             | On 05/05/2022 | Bond Future        |        |            | 10.52037    |       | 69.84824   |           | 10.66194     | 69.06481       |                   | 12.88      | 0.00  | 0.00           | 0                | 5,396.0       |
| R209             | On 05/05/2022 | Bond Future        | 9.75   | Call       | 728.14000   |       | 0.72814    |           | 575.75000    | 0.57575        | 728.140           | 11.52      | 0.23  | 0.00           | 0                | 8,525.0       |
| R209             | On 05/05/2022 | Bond Future        | 10.75  | Put        | 1,850.69000 |       | 1.85069    |           | 2,204.38000  | 2.20438        | 1,850.690         | 12.61      | 0.40  | 0.00           | 0                | 12,050.0      |
| R209             | On 05/05/2022 | Bond Future        | 12.00  | Put        | 425.25000   |       | 0.42525    |           | 539.36000    | 0.53936        | 425.250           | 14.51      | 0.12  | 0.00           | 0                | 12,050.0      |
| R209             | On 04/08/2022 | Bond Future        |        |            | 10.69857    |       | 70.65184   |           | 10.84541     | 69.85897       |                   | 12.33      | 0.00  | 0.00           | 0                | 0.0           |
| R209             | On 03/11/2022 | Bond Future        |        |            | 10.87392    |       | 68.43054   |           | 11.02618     | 67.62800       |                   | 12.80      | 0.00  | 0.00           | 0                | 0.0           |
| R209             | On 31/03/2036 | Price Contribution |        |            | 6.25000     |       | 6.25000    |           | 6.25000      | 6.25000        |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R209/R186        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R209/R204        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R209/R208        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R210             | On 04/11/2021 | Bond Future        |        |            | 210.86698   |       | 210.86698  |           | 210.86698    | 210.86698      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R210             | On 03/02/2022 | Bond Future        |        |            | 212.88064   |       | 212.88064  |           | 212.48933    | 212.48933      |                   |            | 0.00  | 0.00           | 0                | 1,381.0       |
| R210             | On 05/05/2022 | Bond Future        |        |            | 212.60066   |       | 212.60066  |           | 212.20545    | 212.20545      |                   |            | 0.00  | 0.00           | 0                | 104.0         |
| R210             | On 04/08/2022 | Bond Future        |        |            | 215.21943   |       | 215.21943  |           | 214.81946    | 214.81946      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R210             | On 03/11/2022 | Bond Future        |        |            | 215.03280   |       | 215.03280  |           | 214.62881    | 214.62881      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R210             | On 31/03/2028 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R212             | On 04/11/2021 | Bond Future        |        |            | 175.91224   |       | 175.91224  |           | 175.91224    | 175.91224      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R212             | On 31/01/2022 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R213             | On 04/11/2021 | Bond Future        |        |            | 9.95000     |       | 83.69466   |           | 9.95000      | 83.69466       |                   | 10.34      | 0.00  | 0.00           | 0                | 0.0           |
| R213             | On 03/02/2022 | Bond Future        |        |            | 9.81063     |       | 86.49136   |           | 9.94852      | 85.77048       |                   | 10.15      | 0.00  | 0.00           | 0                | 20,720.0      |
| R213             | On 03/02/2022 | Bond Future        | 8.63   | Call       | 89.98000    |       | 0.08998    |           | 62.35000     | 0.06235        | 89.980            | 9.20       | 0.06  | 0.00           | 0                | 200.0         |
| R213             | On 03/02/2022 | Bond Future        | 8.80   | Call       | 149.13000   |       | 0.14913    |           | 105.03000    | 0.10503        | 149.130           | 9.14       | 0.09  | 0.00           | 0                | 102.0         |
| R213             | On 03/02/2022 | Bond Future        | 9.15   | Call       | 378.02000   |       | 0.37802    |           | 276.15000    | 0.27615        | 378.020           | 9.02       | 0.19  | 0.00           | 0                | 220.0         |
| R213             | On 03/02/2022 | Bond Future        | 9.22   | Call       | 447.35000   |       | 0.44735    |           | 329.34000    | 0.32934        | 447.350           | 9.00       | 0.21  | 0.00           | 0                | 430.0         |

| 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                           | On 03/02/2022 | Bond Future        | 9.58   | Put        | 2,282.80000 | 2.28280    | 2,772.31000 | 2.77231      | 2,282.800      | 9.41              | 0.61       | 0.00                    | 0            | 200.0              |               |
| R213                           | On 03/02/2022 | Bond Future        | 9.76   | Put        | 1,763.49000 | 1.76349    | 2,188.23000 | 2.18823      | 1,763.490      | 9.64              | 0.52       | 0.00                    | 0            | 102.0              |               |
| R213                           | On 03/02/2022 | Bond Future        | 10.00  | Put        | 1,213.95000 | 1.21395    | 1,552.56000 | 1.55256      | 1,213.950      | 9.92              | 0.40       | 0.00                    | 0            | 430.0              |               |
| R213                           | On 03/02/2022 | Bond Future        | 10.15  | Put        | 941.85000   | 0.94185    | 1,229.28000 | 1.22928      | 941.850        | 10.06             | 0.33       | 0.00                    | 0            | 200.0              |               |
| R213                           | On 03/02/2022 | Bond Future        | 10.17  | Put        | 909.59000   | 0.90959    | 1,190.44000 | 1.19044      | 909.590        | 10.08             | 0.32       | 0.00                    | 0            | 220.0              |               |
| R213                           | On 03/02/2022 | Bond Future        | 10.25  | Put        | 789.77000   | 0.78977    | 1,045.09000 | 1.04509      | 789.770        | 10.15             | 0.29       | 0.00                    | 0            | 102.0              |               |
| R213                           | On 03/02/2022 | Bond Future        | 10.60  | Put        | 414.26000   | 0.41426    | 574.81000   | 0.57481      | 414.260        | 10.52             | 0.17       | 0.00                    | 0            | 430.0              |               |
| R213                           | On 03/02/2022 | Bond Future        | 10.67  | Put        | 364.07000   | 0.36407    | 509.53000   | 0.50953      | 364.070        | 10.61             | 0.15       | 0.00                    | 0            | 220.0              |               |
| R213                           | On 05/05/2022 | Bond Future        |        |            | 10.00971    | 83.98334   | 10.15352    | 83.25413     |                | 10.06             | 0.00       | 0.00                    | 0            | 0.0                |               |
| R213                           | On 04/08/2022 | Bond Future        |        |            | 10.22288    | 84.95177   | 10.37317    | 84.21358     |                | 9.60              | 0.00       | 0.00                    | 0            | 0.0                |               |
| R213                           | On 03/11/2022 | Bond Future        |        |            | 10.43692    | 82.52311   | 10.59393    | 81.77617     |                | 9.87              | 0.00       | 0.00                    | 0            | 0.0                |               |
| R213                           | On 28/02/2031 | Price Contribution |        |            | 100.00000   | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00                    | 0            | 0.0                |               |
| R213/R186                      | On 28/02/2031 | Price Contribution |        |            | 100.00000   | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00                    | 0            | 0.0                |               |
| R214                           | On 04/11/2021 | Bond Future        |        |            | 10.89000    | 66.12820   | 10.89000    | 66.12820     |                | 14.19             | 0.00       | 0.00                    | 0            | 0.0                |               |
| R214                           | On 03/02/2022 | Bond Future        |        |            | 10.73440    | 68.81443   | 10.85042    | 68.14166     |                | 13.89             | 0.00       | 0.00                    | 0            | 20,094.0           |               |
| R214                           | On 05/05/2022 | Bond Future        |        |            | 10.90034    | 66.34942   | 11.02055    | 65.66895     |                | 13.85             | 0.00       | 0.00                    | 0            | 441.0              |               |
| R214                           | On 04/08/2022 | Bond Future        |        |            | 11.07479    | 67.11162   | 11.19955    | 66.42299     |                | 13.24             | 0.00       | 0.00                    | 0            | 0.0                |               |
| R214                           | On 03/11/2022 | Bond Future        |        |            | 11.24646    | 64.70661   | 11.37584    | 64.00954     |                | 13.82             | 0.00       | 0.00                    | 0            | 0.0                |               |
| R214                           | On 28/02/2041 | Price Contribution |        |            | 100.00000   | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00                    | 0            | 0.0                |               |
| R214/R209                      | On 28/02/2041 | Price Contribution |        |            | 100.00000   | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00                    | 0            | 0.0                |               |
| <b>Total for Derivatives :</b> |               |                    |        |            |             |            |             |              |                |                   |            | <b>1,338,490,710.14</b> | <b>2,340</b> | <b>1 170 438.0</b> |               |
| <b>Grand Total:</b>            |               |                    |        |            |             |            |             |              |                |                   |            | <b>1,338,490,710.14</b> | <b>2,340</b> | <b>1 170 438.0</b> |               |