



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/06/2021

| 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 |
|--------------------|---------------|--------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | | | |
| 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 05/08/2021 | Index Future | | 793.84600 | 793.84600 | | 794.09100 | 794.09100 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 04/11/2021 | Index Future | | 802.62800 | 802.62800 | | 802.87800 | 802.87800 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 03/02/2022 | Index Future | | 811.86500 | 811.86500 | | 812.11900 | 812.11900 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 05/05/2022 | Index Future | | 821.46600 | 821.46600 | | 821.72500 | 821.72500 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 05/08/2021 | Index Future | | 905.05800 | 905.05800 | | 904.01700 | 904.01700 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 04/11/2021 | Index Future | | 915.07000 | 915.07000 | | 914.02000 | 914.02000 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 03/02/2022 | Index Future | | 925.60100 | 925.60100 | | 924.54100 | 924.54100 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 05/05/2022 | Index Future | | 936.54700 | 936.54700 | | 935.47600 | 935.47600 | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On 05/08/2021 | Index Future | | 795.98400 | 795.98400 | | 795.47700 | 795.47700 | | | 0.00 | 0.00 | 0 | 134.0 |
| ALBI | On 04/11/2021 | Index Future | | 804.78900 | 804.78900 | | 804.27900 | 804.27900 | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On 03/02/2022 | Index Future | | 814.05100 | 814.05100 | | 813.53600 | 813.53600 | | | 0.00 | 0.00 | 0 | 0.0 |

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| 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 05/05/2022 | Index Future | | 823.67800 | 823.67800 | | 823.15800 | 823.15800 | | | 0.00 | 0.00 | 0 | 0.0 |
| E170 | On 01/08/2021 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 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 05/08/2021 | Bond Future | | 11.22076 | 78.71526 | | 11.23361 | 78.64615 | | | 0.00 | 0.00 | 0 | 350.0 |
| ES33 | On 04/11/2021 | Bond Future | | 11.45419 | 75.82083 | | 11.46745 | 75.75159 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 03/02/2022 | Bond Future | | 11.70024 | 76.71231 | | 11.71398 | 76.64275 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 05/05/2022 | Bond Future | | 11.94909 | 73.86096 | | 11.96335 | 73.79091 | | | 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 05/08/2021 | Bond Future | | 11.76195 | 77.34761 | | 11.76925 | 77.30326 | | | 0.00 | 0.00 | 0 | 4,779.0 |
| ES42 | On 04/11/2021 | Bond Future | | 11.98421 | 73.95526 | | 11.99171 | 73.91110 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 03/02/2022 | Bond Future | | 12.21077 | 74.82525 | | 12.21851 | 74.78107 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 05/05/2022 | Bond Future | | 12.44807 | 71.47034 | | 12.45611 | 71.42591 | | | 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 05/08/2021 | GOVI | | 786.10500 | 786.10500 | | 785.56400 | 785.56400 | | | 0.00 | 31,444,200.00 | 4 | 983.0 |
| GOVI | On 04/11/2021 | GOVI | | 794.80100 | 794.80100 | | 794.25600 | 794.25600 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 03/02/2022 | GOVI | | 803.94700 | 803.94700 | | 803.39800 | 803.39800 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 05/05/2022 | GOVI | | 813.45500 | 813.45500 | | 812.90100 | 812.90100 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 05/08/2021 | Bond Future | | 153.68602 | 153.68602 | | 153.71875 | 153.71875 | | | 0.00 | 0.00 | 0 | 5,368.0 |
| I2025 | On 04/11/2021 | Bond Future | | 155.40587 | 155.40587 | | 155.44037 | 155.44037 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 03/02/2022 | Bond Future | | 155.67357 | 155.67357 | | 155.70935 | 155.70935 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 05/05/2022 | Bond Future | | 157.55163 | 157.55163 | | 157.58855 | 157.58855 | | | 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 05/08/2021 | Bond Future | | 114.96565 | 114.96565 | | 114.98387 | 114.98387 | | | 0.00 | 0.00 | 0 | 3,031.0 |
| I2029 | On 04/11/2021 | Bond Future | | 115.10139 | 115.10139 | | 115.12072 | 115.12072 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 03/02/2022 | Bond Future | | 116.45387 | 116.45387 | | 116.47416 | 116.47416 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 05/05/2022 | Bond Future | | 116.68331 | 116.68331 | | 116.70434 | 116.70434 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 14/08/2015 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 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 05/08/2021 | Bond Future | 108.77492 | | 108.77492 | | 108.70677 | 108.70677 | | | 0.00 | 0.00 | 0 | 9,629.0 |
| I2033 | On 04/11/2021 | Bond Future | 108.76692 | | 108.76692 | | 108.69902 | 108.69902 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 03/02/2022 | Bond Future | 110.04499 | | 110.04499 | | 109.97687 | 109.97687 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 05/05/2022 | Bond Future | 110.11673 | | 110.11673 | | 110.04831 | 110.04831 | | | 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 05/08/2021 | Bond Future | 121.63026 | | 121.63026 | | 121.22588 | 121.22588 | | | 0.00 | 0.00 | 0 | 7,713.0 |
| I2038 | On 04/11/2021 | Bond Future | 122.99157 | | 122.99157 | | 122.58376 | 122.58376 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 03/02/2022 | Bond Future | 122.68365 | | 122.68365 | | 122.27169 | 122.27169 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 05/05/2022 | Bond Future | 124.16397 | | 124.16397 | | 123.74763 | 123.74763 | | | 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 05/08/2021 | Bond Future | 112.16419 | | 112.16419 | | 111.70791 | 111.70791 | | | 0.00 | 0.00 | 0 | 18,098.0 |
| I2046 | On 04/11/2021 | Bond Future | 111.61106 | | 111.61106 | | 111.15063 | 111.15063 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 03/02/2022 | Bond Future | 112.92267 | | 112.92267 | | 112.45768 | 112.45768 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 05/05/2022 | Bond Future | 112.43826 | | 112.43826 | | 111.96803 | 111.96803 | | | 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 05/08/2021 | Bond Future | 114.47982 | | 114.47982 | | 114.84413 | 114.84413 | | | 0.00 | 0.00 | 0 | 11,209.0 |
| I2050 | On 04/11/2021 | Bond Future | 115.76075 | | 115.76075 | | 116.13029 | 116.13029 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 03/02/2022 | Bond Future | 115.17226 | | 115.17226 | | 115.54667 | 115.54667 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 05/05/2022 | Bond Future | 116.56184 | | 116.56184 | | 116.94140 | 116.94140 | | | 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 05/08/2021 | Index Future | 295.75500 | | 295.75500 | | 295.69000 | 295.69000 | | | 0.00 | 0.00 | 0 | 576.0 |
| IGOV | On 04/11/2021 | Index Future | 299.10000 | | 299.10000 | | 299.03500 | 299.03500 | | | 0.00 | 0.00 | 0 | 16.0 |
| IGOV | On 03/02/2022 | Index Future | 302.61400 | | 302.61400 | | 302.54800 | 302.54800 | | | 0.00 | 0.00 | 0 | 0.0 |
| IGOV | On 05/05/2022 | Index Future | 306.26300 | | 306.26300 | | 306.19700 | 306.19700 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/06/2021 | Jibar Tradeable Future | 3.69500 | | 96.30500 | | 3.70500 | 96.29500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 21/07/2021 | Jibar Tradeable Future | 3.74500 | | 96.25500 | | 3.74500 | 96.25500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 18/08/2021 | Jibar Tradeable Future | 3.78000 | | 96.22000 | | 3.77000 | 96.23000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/09/2021 | Jibar Tradeable Future | 3.80500 | | 96.19500 | | 3.79500 | 96.20500 | | | 0.00 | 0.00 | 0 | 30,000.0 |
| JIBAR FUTURE | On 20/10/2021 | Jibar Tradeable Future | 3.90000 | | 96.10000 | | 3.89000 | 96.11000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 17/11/2021 | Jibar Tradeable Future | 3.93000 | | 96.07000 | | 3.92000 | 96.08000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/12/2021 | Jibar Tradeable Future | 4.07000 | | 95.93000 | | 4.06000 | 95.94000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 16/03/2022 | Jibar Tradeable Future | 4.32500 | | 95.67500 | | 4.30500 | 95.69500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/06/2022 | Jibar Tradeable Future | 4.66000 | | 95.34000 | | 4.63000 | 95.37000 | | | 0.00 | 0.00 | 0 | 471.0 |
| JIBAR FUTURE | On 21/09/2022 | Jibar Tradeable Future | 4.90000 | | 95.10000 | | 4.87000 | 95.13000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 21/12/2022 | Jibar Tradeable Future | 5.22500 | | 94.77500 | | 5.18500 | 94.81500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/03/2023 | Jibar Tradeable Future | 5.43500 | | 94.56500 | | 5.41500 | 94.58500 | | | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 05/08/2021 | Bond Future | 7.47158 | | 114.62189 | | 7.46751 | 114.64103 | | 7.58 | 0.00 | 0.00 | 0 | 92,080.0 |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R186 | On 04/11/2021 | Bond Future | | | 7.65664 | | 115.87683 | | 7.65208 | 115.89723 | | 6.84 | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 04/11/2021 | Bond Future | 7.77 | Put | 1,814.83000 | | 1.81483 | | 1,812.21000 | 1.81221 | 1,814.830 | 6.85 | 0.45 | 0.00 | 0 | 15,177.0 |
| R186 | On 04/11/2021 | Bond Future | 8.77 | Put | 554.33000 | | 0.55433 | | 555.35000 | 0.55535 | 554.330 | 7.35 | 0.18 | 0.00 | 0 | 15,177.0 |
| R186 | On 03/02/2022 | Bond Future | | | 7.85297 | | 111.92889 | | 7.84793 | 111.95025 | | 6.53 | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 05/05/2022 | Bond Future | | | 8.06425 | | 113.25421 | | 8.05872 | 113.27638 | | 6.06 | 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 05/08/2021 | Bond Future | | | 321.07894 | | 321.07894 | | 320.94358 | 320.94358 | | | 0.00 | 0.00 | 0 | 1,751.0 |
| R197 | On 04/11/2021 | Bond Future | | | 324.67166 | | 324.67166 | | 324.53748 | 324.53748 | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 03/02/2022 | Bond Future | | | 320.38230 | | 320.38230 | | 320.24851 | 320.24851 | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 05/05/2022 | Bond Future | | | 324.24823 | | 324.24823 | | 324.11424 | 324.11424 | | | 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 05/08/2021 | Bond Future | | | 238.24410 | | 238.24410 | | 238.09386 | 238.09386 | | | 0.00 | 0.00 | 0 | 9,509.0 |
| R202 | On 04/11/2021 | Bond Future | | | 240.90983 | | 240.90983 | | 240.76015 | 240.76015 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 03/02/2022 | Bond Future | | | 239.43590 | | 239.43590 | | 239.28587 | 239.28587 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 05/05/2022 | Bond Future | | | 242.32458 | | 242.32458 | | 242.17365 | 242.17365 | | | 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 05/08/2021 | Bond Future | | | 5.03279 | | 107.46329 | | 5.03671 | 107.45733 | | 1.19 | 0.00 | 0.00 | 0 | 15,432.0 |
| R2023 | On 04/11/2021 | Bond Future | | | 5.14996 | | 104.73223 | | 5.15391 | 104.72718 | | 1.31 | 0.00 | 0.00 | 0 | 0.0 |
| R2023 | On 03/02/2022 | Bond Future | | | 5.28663 | | 105.93818 | | 5.29095 | 105.93372 | | 1.13 | 0.00 | 0.00 | 0 | 0.0 |
| R2023 | On 05/05/2022 | Bond Future | | | 5.44155 | | 103.28185 | | 5.44663 | 103.27782 | | 0.96 | 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 05/08/2021 | Bond Future | | | 9.01546 | | 94.30766 | | 9.03239 | 94.21271 | | 13.15 | 0.00 | 0.00 | 0 | 100,948.0 |
| R2030 | On 05/08/2021 | Bond Future | 7.70 | Call | 153.15000 | | 0.15315 | | 151.70000 | 0.15170 | 153.150 | 12.63 | 0.07 | 0.00 | 0 | 200.0 |
| R2030 | On 05/08/2021 | Bond Future | 8.50 | Call | 911.17000 | | 0.91117 | | 897.12000 | 0.89712 | 911.170 | 12.87 | 0.29 | 0.00 | 0 | 5,000.0 |
| R2030 | On 05/08/2021 | Bond Future | 8.78 | Call | 1,469.30000 | | 1.46930 | | 1,446.29000 | 1.44629 | 1,469.300 | 13.04 | 0.41 | 0.00 | 0 | 200.0 |
| R2030 | On 05/08/2021 | Bond Future | 8.83 | Call | 1,586.99000 | | 1.58699 | | 1,562.15000 | 1.56215 | 1,586.990 | 13.06 | 0.43 | 0.00 | 0 | 479.0 |
| R2030 | On 05/08/2021 | Bond Future | 8.95 | Call | 1,892.44000 | | 1.89244 | | 1,863.00000 | 1.86300 | 1,892.440 | 13.12 | 0.48 | 0.00 | 0 | 600.0 |
| R2030 | On 05/08/2021 | Bond Future | 9.45 | Call | 3,514.44000 | | 3.51444 | | 3,464.49000 | 3.46449 | 3,514.440 | 13.51 | 0.69 | 0.00 | 0 | 600.0 |
| R2030 | On 05/08/2021 | Bond Future | 9.50 | Put | 1,034.62000 | | 1.03462 | | 1,077.63000 | 1.07763 | 1,034.620 | 13.56 | 0.30 | 0.00 | 0 | 5,000.0 |
| R2030 | On 05/08/2021 | Bond Future | 9.75 | Put | 704.26000 | | 0.70426 | | 737.99000 | 0.73799 | 704.260 | 13.86 | 0.22 | 0.00 | 0 | 479.0 |
| R2030 | On 05/08/2021 | Bond Future | 10.15 | Put | 352.82000 | | 0.35282 | | 373.88000 | 0.37388 | 352.820 | 14.18 | 0.12 | 0.00 | 0 | 479.0 |
| R2030 | On 05/08/2021 | Bond Future | 10.30 | Put | 259.74000 | | 0.25974 | | 276.67000 | 0.27667 | 259.740 | 14.18 | 0.10 | 0.00 | 0 | 200.0 |
| R2030 | On 05/08/2021 | Bond Future | 12.10 | Put | 1.89000 | | 0.00189 | | 2.19000 | 0.00219 | 1.890 | 14.18 | 0.00 | 0.00 | 0 | 600.0 |
| R2030 | On 04/11/2021 | Bond Future | | | 9.20245 | | 95.34067 | | 9.21998 | 95.24550 | | 12.00 | 0.00 | 0.00 | 0 | 0.0 |
| R2030 | On 04/11/2021 | Bond Future | 8.27 | Call | 1,021.92000 | | 1.02192 | | 1,005.65000 | 1.00565 | 1,021.920 | 11.50 | 0.25 | 0.00 | 0 | 300.0 |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-----------|-------------|-----------|--------------|----------------|-------------------|---------------|-------|-------------|------------------|---------------|
| R2030 | On 04/11/2021 | Bond Future | 8.77 | Call | 1,904.56000 | 1.90456 | 1,876.85000 | 1.87685 | 1,904.560 | 11.74 | 0.39 | 0.00 | 0 | 300.0 | | |
| R2030 | On 04/11/2021 | Bond Future | 9.20 | Call | 2,960.70000 | 2.96070 | 2,921.49000 | 2.92149 | 2,960.700 | 11.97 | 0.51 | 0.00 | 0 | 29.0 | | |
| R2030 | On 04/11/2021 | Bond Future | 9.90 | Call | 5,235.04000 | 5.23504 | 5,177.33000 | 5.17733 | 5,235.040 | 12.51 | 0.70 | 0.00 | 0 | 29.0 | | |
| R2030 | On 04/11/2021 | Bond Future | 11.26 | Put | 296.63000 | 0.29663 | 308.12000 | 0.30812 | 296.630 | 12.90 | 0.08 | 0.00 | 0 | 29.0 | | |
| R2030 | On 04/11/2021 | Bond Future | 11.44 | Put | 227.37000 | 0.22737 | 236.72000 | 0.23672 | 227.370 | 12.90 | 0.06 | 0.00 | 0 | 300.0 | | |
| R2030 | On 03/02/2022 | Bond Future | | | 9.40038 | 92.43439 | 9.41862 | 92.33872 | | 11.35 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2030 | On 03/02/2022 | Bond Future | 8.39 | Call | 1,305.05000 | 1.30505 | 1,284.72000 | 1.28472 | 1,305.050 | 10.80 | 0.27 | 0.00 | 0 | 101.0 | | |
| R2030 | On 03/02/2022 | Bond Future | 8.85 | Call | 2,106.38000 | 2.10638 | 2,076.57000 | 2.07657 | 2,106.380 | 10.99 | 0.38 | 0.00 | 0 | 1,000.0 | | |
| R2030 | On 03/02/2022 | Bond Future | 9.35 | Put | 3,548.40000 | 3.54840 | 3,602.78000 | 3.60278 | 3,548.400 | 11.27 | 0.49 | 0.00 | 0 | 101.0 | | |
| R2030 | On 03/02/2022 | Bond Future | 9.60 | Call | 3,978.62000 | 3.97862 | 3,931.55000 | 3.93155 | 3,978.620 | 11.41 | 0.57 | 0.00 | 0 | 1,000.0 | | |
| R2030 | On 03/02/2022 | Bond Future | 9.78 | Put | 2,556.29000 | 2.55629 | 2,600.81000 | 2.60081 | 2,556.290 | 11.52 | 0.39 | 0.00 | 0 | 101.0 | | |
| R2030 | On 03/02/2022 | Bond Future | 10.85 | Put | 1,050.97000 | 1.05097 | 1,074.97000 | 1.07497 | 1,050.970 | 12.23 | 0.19 | 0.00 | 0 | 1,000.0 | | |
| R2030 | On 05/05/2022 | Bond Future | | | 9.60884 | 93.52926 | 9.62786 | 93.43292 | | 10.45 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2030 | On 05/05/2022 | Bond Future | 8.14 | Call | 1,010.54000 | 1.01054 | 0.00000 | 0.00000 | 1,010.540 | 9.85 | 0.21 | 35,569,532.46 | 1,800 | 1,800.0 | | |
| R2030 | On 05/05/2022 | Bond Future | 8.47 | Call | 1,398.75000 | 1.39875 | 1,377.17000 | 1.37717 | 1,398.750 | 9.85 | 0.27 | 0.00 | 0 | 1,073.0 | | |
| R2030 | On 05/05/2022 | Bond Future | 8.89 | Call | 2,063.95000 | 2.06395 | 0.00000 | 0.00000 | 2,063.950 | 9.93 | 0.36 | 60,503,656.55 | 1,800 | 1,800.0 | | |
| R2030 | On 05/05/2022 | Bond Future | 9.35 | Put | 4,384.81000 | 4.38481 | 4,442.19000 | 4.44219 | 4,384.810 | 10.21 | 0.54 | 0.00 | 0 | 1,073.0 | | |
| R2030 | On 05/05/2022 | Bond Future | 9.95 | Put | 2,957.95000 | 2.95795 | 3,002.93000 | 3.00293 | 2,957.950 | 10.56 | 0.41 | 0.00 | 0 | 1,073.0 | | |
| R2030 | On 05/05/2022 | Bond Future | 11.04 | Put | 1,370.68000 | 1.37068 | 0.00000 | 0.00000 | 1,370.680 | 11.26 | 0.22 | 37,629,087.74 | 1,800 | 1,800.0 | | |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | | |
| R2032 | On 05/08/2021 | Bond Future | | | 9.71442 | 93.39987 | 9.74666 | 93.20304 | | 15.09 | 0.00 | 0.00 | 0 | 118,592.0 | | |
| R2032 | On 04/11/2021 | Bond Future | | | 9.90882 | 90.27757 | 9.94226 | 90.07940 | | 14.62 | 0.00 | 0.00 | 0 | 21.0 | | |
| R2032 | On 04/11/2021 | Bond Future | 9.33 | Call | 1,901.70000 | 1.90170 | 1,841.98000 | 1.84198 | 1,901.700 | 14.11 | 0.36 | 0.00 | 0 | 700.0 | | |
| R2032 | On 04/11/2021 | Bond Future | 9.83 | Call | 3,180.66000 | 3.18066 | 3,094.02000 | 3.09402 | 3,180.660 | 14.50 | 0.50 | 0.00 | 0 | 700.0 | | |
| R2032 | On 04/11/2021 | Bond Future | 12.81 | Put | 122.38000 | 0.12238 | 131.24000 | 0.13124 | 122.380 | 15.76 | 0.03 | 0.00 | 0 | 700.0 | | |
| R2032 | On 03/02/2022 | Bond Future | | | 10.11015 | 91.31748 | 10.14492 | 91.11759 | | 13.29 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2032 | On 03/02/2022 | Bond Future | 8.91 | Call | 1,299.32000 | 1.29932 | 1,257.01000 | 1.25701 | 1,299.320 | 12.58 | 0.24 | 0.00 | 0 | 198.0 | | |
| R2032 | On 03/02/2022 | Bond Future | 9.14 | Call | 1,641.63000 | 1.64163 | 1,590.47000 | 1.59047 | 1,641.630 | 12.58 | 0.29 | 0.00 | 0 | 97.0 | | |
| R2032 | On 03/02/2022 | Bond Future | 9.58 | Call | 2,532.53000 | 2.53253 | 2,461.89000 | 2.46189 | 2,532.530 | 12.82 | 0.39 | 0.00 | 0 | 400.0 | | |
| R2032 | On 03/02/2022 | Bond Future | 9.62 | Call | 2,627.49000 | 2.62749 | 2,554.98000 | 2.55498 | 2,627.490 | 12.85 | 0.40 | 0.00 | 0 | 210.0 | | |
| R2032 | On 03/02/2022 | Bond Future | 9.81 | Put | 4,855.78000 | 4.85578 | 4,974.25000 | 4.97425 | 4,855.780 | 12.98 | 0.55 | 0.00 | 0 | 198.0 | | |
| R2032 | On 03/02/2022 | Bond Future | 10.14 | Put | 3,861.46000 | 3.86146 | 3,964.50000 | 3.96450 | 3,861.460 | 13.22 | 0.47 | 0.00 | 0 | 97.0 | | |
| R2032 | On 03/02/2022 | Bond Future | 10.35 | Put | 3,317.26000 | 3.31726 | 3,410.72000 | 3.41072 | 3,317.260 | 13.36 | 0.42 | 0.00 | 0 | 400.0 | | |
| R2032 | On 03/02/2022 | Bond Future | 10.45 | Put | 3,081.13000 | 3.08113 | 3,170.13000 | 3.17013 | 3,081.130 | 13.43 | 0.40 | 0.00 | 0 | 198.0 | | |
| R2032 | On 03/02/2022 | Bond Future | 10.53 | Put | 2,904.89000 | 2.90489 | 2,990.41000 | 2.99041 | 2,904.890 | 13.49 | 0.38 | 0.00 | 0 | 210.0 | | |
| R2032 | On 03/02/2022 | Bond Future | 10.66 | Put | 2,642.98000 | 2.64298 | 2,723.03000 | 2.72303 | 2,642.980 | 13.61 | 0.36 | 0.00 | 0 | 97.0 | | |
| R2032 | On 03/02/2022 | Bond Future | 10.95 | Put | 2,144.87000 | 2.14487 | 2,213.60000 | 2.21360 | 2,144.870 | 13.93 | 0.30 | 0.00 | 0 | 400.0 | | |
| R2032 | On 03/02/2022 | Bond Future | 11.13 | Put | 1,889.55000 | 1.88955 | 1,951.94000 | 1.95194 | 1,889.550 | 14.16 | 0.27 | 0.00 | 0 | 210.0 | | |
| R2032 | On 05/05/2022 | Bond Future | | | 10.31777 | 88.25235 | 10.35398 | 88.05050 | | 12.80 | 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 05/08/2021 | Bond Future | | | 10.32097 | 93.51558 | 10.34296 | 93.36920 | | 16.69 | 0.00 | 0.00 | 0 | 81,808.0 | | |

| 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 05/08/2021 | Bond Future | 10.02 | Call | 1,652.90000 | 1.65290 | 1,615.48000 | 1.61548 | 1,652.900 | 16.11 | 0.39 | 0.00 | 0 | 100.0 | | |
| R2035 | On 05/08/2021 | Bond Future | 10.77 | Put | 1,408.44000 | 1.40844 | 1,473.71000 | 1.47371 | 1,408.440 | 17.00 | 0.32 | 0.00 | 0 | 100.0 | | |
| R2035 | On 05/08/2021 | Bond Future | 11.37 | Put | 601.45000 | 0.60145 | 638.30000 | 0.63830 | 601.450 | 18.07 | 0.16 | 0.00 | 0 | 100.0 | | |
| R2035 | On 04/11/2021 | Bond Future | | | 10.51752 | 90.06464 | 10.54025 | 89.91754 | | 16.47 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2035 | On 04/11/2021 | Bond Future | 10.11 | Call | 2,561.32000 | 2.56132 | 2,513.42000 | 2.51342 | 2,561.320 | 15.82 | 0.41 | 0.00 | 0 | 350.0 | | |
| R2035 | On 04/11/2021 | Bond Future | 10.12 | Call | 2,588.78000 | 2.58878 | 2,540.49000 | 2.54049 | 2,588.780 | 15.83 | 0.41 | 0.00 | 0 | 400.0 | | |
| R2035 | On 04/11/2021 | Bond Future | 10.23 | Call | 2,903.09000 | 2.90309 | 2,850.50000 | 2.85050 | 2,903.090 | 15.96 | 0.44 | 0.00 | 0 | 782.0 | | |
| R2035 | On 04/11/2021 | Bond Future | 10.60 | Put | 3,550.81000 | 3.55081 | 3,630.68000 | 3.63068 | 3,550.810 | 16.33 | 0.46 | 0.00 | 0 | 350.0 | | |
| R2035 | On 04/11/2021 | Bond Future | 10.62 | Call | 4,151.95000 | 4.15195 | 4,083.93000 | 4.08393 | 4,151.950 | 16.35 | 0.55 | 0.00 | 0 | 400.0 | | |
| R2035 | On 04/11/2021 | Bond Future | 11.08 | Put | 2,340.68000 | 2.34068 | 2,402.29000 | 2.40229 | 2,340.680 | 16.80 | 0.34 | 0.00 | 0 | 782.0 | | |
| R2035 | On 04/11/2021 | Bond Future | 11.20 | Put | 2,107.99000 | 2.10799 | 2,165.43000 | 2.16543 | 2,107.990 | 16.96 | 0.31 | 0.00 | 0 | 350.0 | | |
| R2035 | On 04/11/2021 | Bond Future | 11.75 | Put | 1,317.19000 | 1.31719 | 1,358.22000 | 1.35822 | 1,317.190 | 17.82 | 0.21 | 0.00 | 0 | 782.0 | | |
| R2035 | On 04/11/2021 | Bond Future | 13.82 | Put | 94.33000 | 0.09433 | 99.70000 | 0.09970 | 94.330 | 17.82 | 0.02 | 0.00 | 0 | 400.0 | | |
| R2035 | On 03/02/2022 | Bond Future | | | 10.72409 | 91.10192 | 10.74769 | 90.95363 | | 14.96 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2035 | On 03/02/2022 | Bond Future | 9.70 | Call | 1,772.62000 | 1.77262 | 1,737.76000 | 1.73776 | 1,772.620 | 14.08 | 0.29 | 0.00 | 0 | 683.0 | | |
| R2035 | On 03/02/2022 | Bond Future | 10.10 | Call | 2,656.29000 | 2.65629 | 2,608.81000 | 2.60881 | 2,656.290 | 14.40 | 0.38 | 0.00 | 0 | 280.0 | | |
| R2035 | On 03/02/2022 | Bond Future | 10.26 | Call | 3,074.15000 | 3.07415 | 3,021.36000 | 3.02136 | 3,074.150 | 14.55 | 0.42 | 0.00 | 0 | 200.0 | | |
| R2035 | On 03/02/2022 | Bond Future | 10.35 | Call | 3,322.56000 | 3.32256 | 3,266.75000 | 3.26675 | 3,322.560 | 14.63 | 0.44 | 0.00 | 0 | 1,600.0 | | |
| R2035 | On 03/02/2022 | Bond Future | 10.65 | Put | 4,686.29000 | 4.68629 | 4,768.69000 | 4.76869 | 4,686.290 | 14.88 | 0.49 | 0.00 | 0 | 683.0 | | |
| R2035 | On 03/02/2022 | Bond Future | 11.03 | Put | 3,599.33000 | 3.59933 | 3,669.29000 | 3.66929 | 3,599.330 | 15.19 | 0.41 | 0.00 | 0 | 280.0 | | |
| R2035 | On 03/02/2022 | Bond Future | 11.05 | Put | 3,550.51000 | 3.55051 | 3,619.84000 | 3.61984 | 3,550.510 | 15.22 | 0.40 | 0.00 | 0 | 1,600.0 | | |
| R2035 | On 03/02/2022 | Bond Future | 11.28 | Put | 3,031.16000 | 3.03116 | 3,093.48000 | 3.09348 | 3,031.160 | 15.48 | 0.36 | 0.00 | 0 | 200.0 | | |
| R2035 | On 03/02/2022 | Bond Future | 11.39 | Put | 2,813.76000 | 2.81376 | 2,872.90000 | 2.87290 | 2,813.760 | 15.63 | 0.34 | 0.00 | 0 | 683.0 | | |
| R2035 | On 03/02/2022 | Bond Future | 11.73 | Put | 2,243.63000 | 2.24363 | 2,293.78000 | 2.29378 | 2,243.630 | 16.11 | 0.28 | 0.00 | 0 | 280.0 | | |
| R2035 | On 03/02/2022 | Bond Future | 11.88 | Put | 1,986.33000 | 1.98633 | 2,032.48000 | 2.03248 | 1,986.330 | 16.14 | 0.26 | 0.00 | 0 | 1,800.0 | | |
| R2035 | On 05/05/2022 | Bond Future | | | 10.92866 | 87.70273 | 10.95316 | 87.55309 | | 14.56 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2035 | On 28/02/2035 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | | |
| R2037 | On 05/08/2021 | Bond Future | | | 10.55151 | 84.76717 | 10.55816 | 84.72289 | | 18.79 | 0.00 | 0.00 | 0 | 128,115.0 | | |
| R2037 | On 04/11/2021 | Bond Future | | | 10.73909 | 85.69581 | 10.74588 | 85.65178 | | 17.65 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2037 | On 04/11/2021 | Bond Future | 11.49 | Call | 6,789.51000 | 6.78951 | 6,770.45000 | 6.77045 | 6,789.510 | 18.63 | 0.70 | 0.00 | 0 | 600.0 | | |
| R2037 | On 04/11/2021 | Bond Future | 12.30 | Put | 972.90000 | 0.97290 | 988.59000 | 0.98859 | 972.900 | 19.09 | 0.16 | 0.00 | 0 | 600.0 | | |
| R2037 | On 03/02/2022 | Bond Future | | | 10.93609 | 82.42832 | 10.94307 | 82.38432 | | 16.86 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2037 | On 05/05/2022 | Bond Future | | | 11.13906 | 83.40492 | 11.14624 | 83.36090 | | 15.61 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2037 | On 31/01/2037 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | | |
| R2040 | On 06/10/2015 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | | |
| R2040 | On 05/08/2021 | Bond Future | | | 10.71929 | 86.55451 | 10.73099 | 86.47146 | | 19.27 | 0.00 | 0.00 | 0 | 86,242.0 | | |
| R2040 | On 05/08/2021 | Bond Future | 11.05 | Call | 4,110.45000 | 4.11045 | 4,078.02000 | 4.07802 | 4,110.450 | 19.72 | 0.64 | 0.00 | 0 | 900.0 | | |
| R2040 | On 05/08/2021 | Bond Future | 11.55 | Call | 6,525.08000 | 6.52508 | 6,476.55000 | 6.47655 | 6,525.080 | 20.82 | 0.79 | 0.00 | 0 | 900.0 | | |
| R2040 | On 05/08/2021 | Bond Future | 14.80 | Put | 0.56000 | 0.00056 | 0.65000 | 0.00065 | 0.560 | 21.30 | 0.00 | 0.00 | 0 | 900.0 | | |
| R2040 | On 04/11/2021 | Bond Future | | | 10.90372 | 87.50275 | 10.91576 | 87.41955 | | 18.28 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2040 | On 03/02/2022 | Bond Future | | | 11.09732 | 84.00581 | 11.10977 | 83.92219 | | 17.48 | 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 | Options Inter |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2040 | On 05/05/2022 | Bond Future | | | 11.29625 | | 85.00122 | | 11.30914 | 84.91703 | | 16.25 | 0.00 | 0.00 | 0 | 0.0 |
| R2040 | On 05/05/2022 | Bond Future | 9.82 | Call | 1,623.08000 | | 1.62308 | | 0.00000 | 0.00000 | 1,623.080 | 15.43 | 0.24 | 24,184,070.74 | 1,200 | 1,200.0 |
| R2040 | On 05/05/2022 | Bond Future | 10.57 | Call | 3,077.42000 | | 3.07742 | | 0.00000 | 0.00000 | 3,077.420 | 15.49 | 0.38 | 38,868,720.47 | 1,200 | 1,200.0 |
| R2040 | On 05/05/2022 | Bond Future | 13.04 | Put | 1,692.24000 | | 1.69224 | | 0.00000 | 0.00000 | 1,692.240 | 17.42 | 0.20 | 20,197,798.06 | 1,200 | 1,200.0 |
| R2040 | On 31/01/2040 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On 05/08/2021 | Bond Future | | | 10.76301 | | 83.32580 | | 10.77957 | 83.20644 | | 20.23 | 0.00 | 136,487,660.40 | 1,638 | 60,417.0 |
| R2044 | On 04/11/2021 | Bond Future | | | 10.93887 | | 84.23865 | | 10.95596 | 84.11875 | | 19.20 | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On 03/02/2022 | Bond Future | | | 11.12319 | | 80.82932 | | 11.14090 | 80.70853 | | 18.36 | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On 05/05/2022 | Bond Future | | | 11.31220 | | 81.78706 | | 11.33056 | 81.66530 | | 17.07 | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On 31/01/2044 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On 05/08/2021 | Bond Future | | | 10.65835 | | 87.11979 | | 10.67953 | 86.96118 | | 19.53 | 0.00 | 0.00 | 0 | 171,250.0 |
| R2048 | On 05/08/2021 | Bond Future | 10.30 | Call | 1,610.04000 | | 1.61004 | | 1,573.36000 | 1.57336 | 1,610.040 | 18.79 | 0.36 | 0.00 | 0 | 1,300.0 |
| R2048 | On 05/08/2021 | Bond Future | 10.50 | Call | 2,248.03000 | | 2.24803 | | 2,199.11000 | 2.19911 | 2,248.030 | 19.17 | 0.45 | 0.00 | 0 | 1,000.0 |
| R2048 | On 05/08/2021 | Bond Future | 10.90 | Call | 3,821.79000 | | 3.82179 | | 3,746.55000 | 3.74655 | 3,821.790 | 19.75 | 0.61 | 0.00 | 0 | 1,300.0 |
| R2048 | On 05/08/2021 | Bond Future | 11.20 | Call | 5,245.39000 | | 5.24539 | | 5,151.56000 | 5.15156 | 5,245.390 | 20.32 | 0.72 | 0.00 | 0 | 1,000.0 |
| R2048 | On 04/11/2021 | Bond Future | | | 10.82931 | | 83.66183 | | 10.85121 | 83.50230 | | 19.56 | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On 03/02/2022 | Bond Future | | | 11.00794 | | 84.62541 | | 11.03067 | 84.46454 | | 17.75 | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On 05/05/2022 | Bond Future | | | 11.18348 | | 81.21267 | | 11.20707 | 81.05025 | | 17.42 | 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 05/08/2021 | Bond Future | | | 10.22905 | | 72.38860 | | 10.23994 | 72.32498 | | 19.94 | 0.00 | 0.00 | 0 | 28,639.0 |
| R209 | On 04/11/2021 | Bond Future | | | 10.40090 | | 70.04109 | | 10.41207 | 69.97741 | | 19.19 | 0.00 | 0.00 | 0 | 4,375.0 |
| R209 | On 04/11/2021 | Bond Future | 9.50 | Call | 1,400.79000 | | 1.40079 | | 1,391.77000 | 1.39177 | 1,400.790 | 18.29 | 0.29 | 0.00 | 0 | 6,000.0 |
| R209 | On 04/11/2021 | Bond Future | 10.50 | Put | 3,204.15000 | | 3.20415 | | 3,244.03000 | 3.24403 | 3,204.150 | 19.19 | 0.45 | 0.00 | 0 | 12,500.0 |
| R209 | On 04/11/2021 | Bond Future | 12.00 | Put | 822.81000 | | 0.82281 | | 840.18000 | 0.84018 | 822.810 | 20.65 | 0.16 | 0.00 | 0 | 9,000.0 |
| R209 | On 03/02/2022 | Bond Future | | | 10.57720 | | 70.84785 | | 10.58870 | 70.78388 | | 17.44 | 0.00 | 0.00 | 0 | 0.0 |
| R209 | On 05/05/2022 | Bond Future | | | 10.75705 | | 68.54550 | | 10.76892 | 68.48107 | | 16.76 | 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 05/08/2021 | Bond Future | | | 211.31930 | | 211.31930 | | 211.20466 | 211.20466 | | | 0.00 | 0.00 | 0 | 1,486.0 |
| R210 | On 04/11/2021 | Bond Future | | | 210.94286 | | 210.94286 | | 210.82869 | 210.82869 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On 03/02/2022 | Bond Future | | | 213.42173 | | 213.42173 | | 213.30743 | 213.30743 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On 05/05/2022 | Bond Future | | | 213.19679 | | 213.19679 | | 213.08206 | 213.08206 | | | 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 |

| 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 |
|--------------------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|-----------------------|------------------|--------------------|
| R212 | On 05/08/2021 | Bond Future | | | 172.48518 | | 172.48518 | | 172.44418 | 172.44418 | | | 0.00 | 0.00 | 0 | 1,803.0 |
| R212 | On 04/11/2021 | Bond Future | | | 174.41556 | | 174.41556 | | 174.37560 | 174.37560 | | | 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 05/08/2021 | Bond Future | | | 9.38375 | | 88.28605 | | 9.40542 | 88.16469 | | 14.60 | 0.00 | 0.00 | 0 | 9,043.0 |
| R213 | On 04/11/2021 | Bond Future | | | 9.57132 | | 85.72322 | | 9.59375 | 85.60128 | | 13.89 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 03/02/2022 | Bond Future | | | 9.76905 | | 86.71033 | | 9.79235 | 86.58754 | | 12.61 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 03/02/2022 | Bond Future | 8.63 | Call | 1,238.65000 | | 1.23865 | 1,213.26000 | 1.21326 | 1,238.650 | | 12.00 | 0.25 | 0.00 | 0 | 200.0 |
| R213 | On 03/02/2022 | Bond Future | 8.80 | Call | 1,479.84000 | | 1.47984 | 1,450.43000 | 1.45043 | 1,479.840 | | 12.03 | 0.29 | 0.00 | 0 | 102.0 |
| R213 | On 03/02/2022 | Bond Future | 9.15 | Call | 2,114.69000 | | 2.11469 | 2,076.01000 | 2.07601 | 2,114.690 | | 12.24 | 0.37 | 0.00 | 0 | 220.0 |
| R213 | On 03/02/2022 | Bond Future | 9.22 | Call | 2,259.55000 | | 2.25955 | 2,218.92000 | 2.21892 | 2,259.550 | | 12.28 | 0.39 | 0.00 | 0 | 430.0 |
| R213 | On 03/02/2022 | Bond Future | 9.58 | Put | 4,096.06000 | | 4.09606 | 4,167.96000 | 4.16796 | 4,096.060 | | 12.51 | 0.52 | 0.00 | 0 | 200.0 |
| R213 | On 03/02/2022 | Bond Future | 9.76 | Put | 3,606.42000 | | 3.60642 | 3,673.14000 | 3.67314 | 3,606.420 | | 12.62 | 0.48 | 0.00 | 0 | 102.0 |
| R213 | On 03/02/2022 | Bond Future | 10.00 | Put | 3,031.08000 | | 3.03108 | 3,090.99000 | 3.09099 | 3,031.080 | | 12.78 | 0.43 | 0.00 | 0 | 430.0 |
| R213 | On 03/02/2022 | Bond Future | 10.15 | Put | 2,719.44000 | | 2.71944 | 2,775.24000 | 2.77524 | 2,719.440 | | 12.91 | 0.39 | 0.00 | 0 | 200.0 |
| R213 | On 03/02/2022 | Bond Future | 10.17 | Put | 2,680.16000 | | 2.68016 | 2,735.42000 | 2.73542 | 2,680.160 | | 12.93 | 0.39 | 0.00 | 0 | 220.0 |
| R213 | On 03/02/2022 | Bond Future | 10.25 | Put | 2,527.45000 | | 2.52745 | 2,580.58000 | 2.58058 | 2,527.450 | | 13.00 | 0.37 | 0.00 | 0 | 102.0 |
| R213 | On 03/02/2022 | Bond Future | 10.60 | Put | 1,969.22000 | | 1.96922 | 2,013.74000 | 2.01374 | 1,969.220 | | 13.40 | 0.30 | 0.00 | 0 | 430.0 |
| R213 | On 03/02/2022 | Bond Future | 10.67 | Put | 1,873.60000 | | 1.87360 | 1,916.53000 | 1.91653 | 1,873.600 | | 13.48 | 0.29 | 0.00 | 0 | 220.0 |
| R213 | On 05/05/2022 | Bond Future | | | 9.96633 | | 84.20494 | | 9.99055 | 84.08112 | | 12.10 | 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 05/08/2021 | Bond Future | | | 10.65886 | | 68.99186 | | 10.66461 | 68.95782 | | 21.94 | 0.00 | 0.00 | 0 | 17,880.0 |
| R214 | On 04/11/2021 | Bond Future | | | 10.83059 | | 66.46991 | | 10.83645 | 66.43608 | | 21.21 | 0.00 | 0.00 | 0 | 0.0 |
| R214 | On 03/02/2022 | Bond Future | | | 11.00970 | | 67.23544 | | 11.01571 | 67.20163 | | 19.25 | 0.00 | 0.00 | 0 | 0.0 |
| R214 | On 05/05/2022 | Bond Future | | | 11.18574 | | 64.75188 | | 11.19191 | 64.71803 | | 18.57 | 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 |
| Total for Derivatives : | | | | | | | | | | | | | | 384,884,726.41 | 10,642 | 1 139 355.0 |
| Grand Total: | | | | | | | | | | | | | | 384,884,726.41 | 10,642 | 1 139 355.0 |