



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: 20/02/2023

| 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> |               |              |             |             |             |             |              |                |                   |            |       |             |                  |               |
| AL37               | On 04/05/2023 | Index Future | 873.96800   | 873.96800   | 873.96800   | 875.84800   | 875.84800    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 03/08/2023 | Index Future | 891.16800   | 891.16800   | 891.16800   | 893.08700   | 893.08700    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 02/11/2023 | Index Future | 908.58600   | 908.58600   | 908.58600   | 910.53800   | 910.53800    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 01/02/2024 | Index Future | 926.43300   | 926.43300   | 926.43300   | 928.41800   | 928.41800    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37               | On 02/05/2024 | Index Future | 943.91700   | 943.91700   | 943.91700   | 945.93000   | 945.93000    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 04/05/2023 | Index Future | 1,001.66300 | 1,001.66300 | 1,001.66300 | 1,005.50600 | 1,005.50600  |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 03/08/2023 | Index Future | 1,021.37600 | 1,021.37600 | 1,021.37600 | 1,025.29700 | 1,025.29700  |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 02/11/2023 | Index Future | 1,041.33900 | 1,041.33900 | 1,041.33900 | 1,045.33100 | 1,045.33100  |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 01/02/2024 | Index Future | 1,061.79400 | 1,061.79400 | 1,061.79400 | 1,065.85900 | 1,065.85900  |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T               | On 02/05/2024 | Index Future | 1,081.83200 | 1,081.83200 | 1,081.83200 | 1,085.96300 | 1,085.96300  |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI               | On 04/05/2023 | Index Future | 881.47500   | 881.47500   | 881.47500   | 885.46100   | 885.46100    |                |                   |            | 0.00  | 0.00        | 0                | 98.00         |
| ALBI               | On 03/08/2023 | Index Future | 898.82300   | 898.82300   | 898.82300   | 902.88900   | 902.88900    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI               | On 02/11/2023 | Index Future | 916.39100   | 916.39100   | 916.39100   | 920.53100   | 920.53100    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value   | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| ALBI             | On 01/02/2024 | Index Future       |        |            | 934.39100 | 934.39100  |           | 938.60800    | 938.60800      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ALBI             | On 02/05/2024 | Index Future       |        |            | 952.02500 | 952.02500  |           | 956.31200    | 956.31200      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES26A            | On 02/04/2026 | Price Contribution |        |            | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 04/05/2023 | Bond Future        |        |            | 12.28754  | 73.47477   |           | 12.20668     | 73.85042       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 03/08/2023 | Bond Future        |        |            | 12.44872  | 74.93868   |           | 12.36442     | 75.32182       |                   |            | 0.00  | 0.00          | 0                | 350.00        |
| ES33             | On 02/11/2023 | Bond Future        |        |            | 12.62416  | 72.62646   |           | 12.53623     | 73.01702       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 01/02/2024 | Bond Future        |        |            | 12.81163  | 74.06740   |           | 12.71980     | 74.46559       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 02/05/2024 | Bond Future        |        |            | 13.02058  | 71.68295   |           | 12.92465     | 72.08844       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 15/09/2033 | Price Contribution |        |            | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES33A            | On 15/09/2033 | Price Contribution |        |            | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES42             | On 04/05/2023 | Bond Future        |        |            | 12.63488  | 70.79605   |           | 12.54872     | 71.26172       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES42             | On 03/08/2023 | Bond Future        |        |            | 12.78128  | 72.20670   |           | 12.69172     | 72.68164       |                   |            | 0.00  | 0.00          | 0                | 4,000.00      |
| ES42             | On 02/11/2023 | Bond Future        |        |            | 12.93951  | 69.37176   |           | 12.84628     | 69.85595       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES42             | On 01/02/2024 | Bond Future        |        |            | 13.10023  | 70.74722   |           | 13.00323     | 71.24091       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES42             | On 02/05/2024 | Bond Future        |        |            | 13.28360  | 67.83082   |           | 13.18247     | 68.33364       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES42             | On 25/04/2042 | Price Contribution |        |            | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| GOVI             | On 04/05/2023 | GOVI               |        |            | 868.95200 | 868.95200  |           | 872.89700    | 872.89700      |                   |            | 0.00  | 17,379,040.00 | 2                | 845.00        |
| GOVI             | On 03/08/2023 | GOVI               |        |            | 886.05300 | 886.05300  |           | 890.07800    | 890.07800      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| GOVI             | On 02/11/2023 | GOVI               |        |            | 903.37200 | 903.37200  |           | 907.47000    | 907.47000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| GOVI             | On 01/02/2024 | GOVI               |        |            | 921.11600 | 921.11600  |           | 925.29100    | 925.29100      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| GOVI             | On 02/05/2024 | GOVI               |        |            | 938.49900 | 938.49900  |           | 942.74300    | 942.74300      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2025            | On 04/05/2023 | Bond Future        |        |            | 169.27599 | 169.27599  |           | 169.24720    | 169.24720      |                   |            | 0.00  | 0.00          | 0                | 5,364.00      |
| I2025            | On 03/08/2023 | Bond Future        |        |            | 170.91766 | 170.91766  |           | 170.88838    | 170.88838      |                   |            | 0.00  | 0.00          | 0                | 214.00        |
| I2025            | On 02/11/2023 | Bond Future        |        |            | 174.29680 | 174.29680  |           | 174.26660    | 174.26660      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2025            | On 01/02/2024 | Bond Future        |        |            | 175.98268 | 175.98268  |           | 175.95171    | 175.95171      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2025            | On 02/05/2024 | Bond Future        |        |            | 179.33713 | 179.33713  |           | 179.30494    | 179.30494      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2025            | On 31/01/2025 | Price Contribution |        |            | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2029            | On 04/05/2023 | Bond Future        |        |            | 121.10422 | 121.10422  |           | 121.30943    | 121.30943      |                   |            | 0.00  | 0.00          | 0                | 1,045.00      |
| I2029            | On 03/08/2023 | Bond Future        |        |            | 123.51704 | 123.51704  |           | 123.72645    | 123.72645      |                   |            | 0.00  | 0.00          | 0                | 728.00        |
| I2029            | On 02/11/2023 | Bond Future        |        |            | 124.64048 | 124.64048  |           | 124.85382    | 124.85382      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2029            | On 01/02/2024 | Bond Future        |        |            | 127.11549 | 127.11549  |           | 127.33283    | 127.33283      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2029            | On 02/05/2024 | Bond Future        |        |            | 128.18899 | 128.18899  |           | 128.41019    | 128.41019      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2033            | On 14/08/2015 | Price Contribution |        |            | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2033            | On 04/05/2023 | Bond Future        |        |            | 114.40057 | 114.40057  |           | 114.80304    | 114.80304      |                   |            | 0.00  | 0.00          | 0                | 1,540.00      |
| I2033            | On 03/08/2023 | Bond Future        |        |            | 116.67980 | 116.67980  |           | 117.09032    | 117.09032      |                   |            | 0.00  | 0.00          | 0                | 6,141.00      |

| Contract Details | Strike        | Call / Put             | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| I2033            | On 02/11/2023 | Bond Future            | 117.57908 | 117.57908  |           | 117.99753    | 117.99753      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 01/02/2024 | Bond Future            | 119.91400 | 119.91400  |           | 120.34053    | 120.34053      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 02/05/2024 | Bond Future            | 120.75668 | 120.75668  |           | 121.19111    | 121.19111      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 28/02/2033 | Price Contribution     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2038            | On 04/05/2023 | Bond Future            | 127.72861 | 127.72861  |           | 127.72608    | 127.72608      |                   |            | 0.00  | 0.00        | 0                | 4,625.00      |
| I2038            | On 03/08/2023 | Bond Future            | 128.32619 | 128.32619  |           | 128.32369    | 128.32369      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2038            | On 02/11/2023 | Bond Future            | 130.86300 | 130.86300  |           | 130.86032    | 130.86032      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2038            | On 01/02/2024 | Bond Future            | 131.46423 | 131.46423  |           | 131.46136    | 131.46136      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2038            | On 02/05/2024 | Bond Future            | 133.96881 | 133.96881  |           | 133.96548    | 133.96548      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2038            | On 31/01/2038 | Price Contribution     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2046            | On 04/05/2023 | Bond Future            | 112.04035 | 112.04035  |           | 112.03834    | 112.03834      |                   |            | 0.00  | 0.00        | 0                | 17,308.00     |
| I2046            | On 03/08/2023 | Bond Future            | 114.27270 | 114.27270  |           | 114.27057    | 114.27057      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2046            | On 02/11/2023 | Bond Future            | 114.45977 | 114.45977  |           | 114.45739    | 114.45739      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2046            | On 01/02/2024 | Bond Future            | 116.73218 | 116.73218  |           | 116.72959    | 116.72959      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2046            | On 02/05/2024 | Bond Future            | 116.83528 | 116.83528  |           | 116.83249    | 116.83249      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2046            | On 31/03/2046 | Price Contribution     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2050            | On 04/05/2023 | Bond Future            | 113.09310 | 113.09310  |           | 114.28861    | 114.28861      |                   |            | 0.00  | 0.00        | 0                | 13,306.00     |
| I2050            | On 03/08/2023 | Bond Future            | 113.17683 | 113.17683  |           | 114.39617    | 114.39617      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2050            | On 02/11/2023 | Bond Future            | 115.41410 | 115.41410  |           | 116.65752    | 116.65752      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2050            | On 01/02/2024 | Bond Future            | 115.48157 | 115.48157  |           | 116.74949    | 116.74949      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2050            | On 02/05/2024 | Bond Future            | 117.68144 | 117.68144  |           | 118.97308    | 118.97308      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2050            | On 31/12/2050 | Price Contribution     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| IGOV             | On 04/05/2023 | Index Future           | 323.78700 | 323.78700  |           | 324.60100    | 324.60100      |                   |            | 0.00  | 0.00        | 0                | 655.00        |
| IGOV             | On 03/08/2023 | Index Future           | 330.23800 | 330.23800  |           | 331.06800    | 331.06800      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| IGOV             | On 02/11/2023 | Index Future           | 336.76900 | 336.76900  |           | 337.61400    | 337.61400      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| IGOV             | On 01/02/2024 | Index Future           | 343.45900 | 343.45900  |           | 344.31900    | 344.31900      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| IGOV             | On 02/05/2024 | Index Future           | 350.01500 | 350.01500  |           | 350.88700    | 350.88700      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 15/03/2023 | Jibar Tradeable Future | 7.52000   | 92.48000   |           | 7.51500      | 92.48500       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 19/04/2023 | Jibar Tradeable Future | 7.73500   | 92.26500   |           | 7.72500      | 92.27500       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 17/05/2023 | Jibar Tradeable Future | 7.78000   | 92.22000   |           | 7.76000      | 92.24000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 21/06/2023 | Jibar Tradeable Future | 7.91500   | 92.08500   |           | 7.88500      | 92.11500       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 19/07/2023 | Jibar Tradeable Future | 7.92000   | 92.08000   |           | 7.91000      | 92.09000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 16/08/2023 | Jibar Tradeable Future | 7.97000   | 92.03000   |           | 7.96000      | 92.04000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 20/09/2023 | Jibar Tradeable Future | 7.97000   | 92.03000   |           | 7.97000      | 92.03000       |                   |            | 0.00  | 0.00        | 0                | 75.00         |
| JIBAR FUTURE     | On 20/12/2023 | Jibar Tradeable Future | 7.91000   | 92.09000   |           | 7.90500      | 92.09500       |                   |            | 0.00  | 0.00        | 0                | 272.00        |
| JIBAR FUTURE     | On 20/03/2024 | Jibar Tradeable Future | 7.93000   | 92.07000   |           | 7.91500      | 92.08500       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 19/06/2024 | Jibar Tradeable Future | 7.84000   | 92.16000   |           | 7.83000      | 92.17000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 18/09/2024 | Jibar Tradeable Future | 7.76000   | 92.24000   |           | 7.75000      | 92.25000       |                   |            | 0.00  | 0.00        | 0                | 68.00         |

| 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 |
|------------------|---------------|------------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| JIBAR FUTURE     | On 18/12/2024 | Jibar Tradeable Future |        |            | 7.72500     | 92.27500   |           | 7.72500      | 92.27500       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R186             | On 04/05/2023 | Bond Future            |        |            | 8.65696     | 109.61160  |           | 8.60963      | 109.76124      |                   | 4.11       | 0.00  | 0.00        | 0                | 95,759.00     |
| R186             | On 04/05/2023 | Bond Future            | 8.36   | Call       | 408.88000   | 0.40888    |           | 473.85000    | 0.47385        | 408.880           | 4.04       | 0.32  | 0.00        | 0                | 200.00        |
| R186             | On 04/05/2023 | Bond Future            | 8.36   | Put        | 1,352.17000 | 1.35217    |           | 1,267.50000  | 1.26750        | 1,352.170         | 4.04       | 0.68  | 0.00        | 0                | 200.00        |
| R186             | On 03/08/2023 | Bond Future            |        |            | 8.71726     | 106.46459  |           | 8.66572      | 106.61724      |                   | 4.11       | 0.00  | 0.00        | 0                | 0.00          |
| R186             | On 02/11/2023 | Bond Future            |        |            | 8.79096     | 108.54395  |           | 8.73464      | 108.69935      |                   | 3.96       | 0.00  | 0.00        | 0                | 10.00         |
| R186             | On 02/11/2023 | Bond Future            | 9.15   | Call       | 2,041.15000 | 2.04115    |           | 2,145.57000  | 2.14557        | 2,041.150         | 4.16       | 0.61  | 0.00        | 0                | 1,715.00      |
| R186             | On 02/11/2023 | Bond Future            | 10.42  | Put        | 341.47000   | 0.34147    |           | 324.75000    | 0.32475        | 341.470           | 4.81       | 0.15  | 0.00        | 0                | 1,715.00      |
| R186             | On 01/02/2024 | Bond Future            |        |            | 8.87406     | 105.37008  |           | 8.81209      | 105.52840      |                   | 3.83       | 0.00  | 0.00        | 0                | 0.00          |
| R186             | On 02/05/2024 | Bond Future            |        |            | 9.01026     | 107.34993  |           | 8.94165      | 107.51080      |                   | 3.44       | 0.00  | 0.00        | 0                | 0.00          |
| R186             | On 21/12/2026 | Price Contribution     |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R186/R207        | On 21/12/2026 | Price Contribution     |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R186/R208        | On 21/12/2026 | Price Contribution     |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R197             | On 04/05/2023 | Bond Future            |        |            | 335.74925   | 335.74925  |           | 335.88116    | 335.88116      |                   |            | 0.00  | 0.00        | 0                | 309.00        |
| R197             | On 03/08/2023 | Bond Future            |        |            | 333.40359   | 333.40359  |           | 333.53835    | 333.53835      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R197             | On 02/11/2023 | Bond Future            |        |            | 339.99435   | 339.99435  |           | 340.13115    | 340.13115      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R197             | On 07/12/2023 | Price Contribution     |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R202             | On 04/05/2023 | Bond Future            |        |            | 250.66231   | 250.66231  |           | 250.65816    | 250.65816      |                   |            | 0.00  | 0.00        | 0                | 4,974.00      |
| R202             | On 03/08/2023 | Bond Future            |        |            | 250.85736   | 250.85736  |           | 250.85323    | 250.85323      |                   |            | 0.00  | 0.00        | 0                | 460.00        |
| R202             | On 02/11/2023 | Bond Future            |        |            | 255.81676   | 255.81676  |           | 255.81203    | 255.81203      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R202             | On 01/02/2024 | Bond Future            |        |            | 255.97958   | 255.97958  |           | 255.97460    | 255.97460      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R202             | On 02/05/2024 | Bond Future            |        |            | 260.85652   | 260.85652  |           | 260.85050    | 260.85050      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R202             | On 07/12/2033 | Price Contribution     |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R203             | On 28/02/2023 | Price Contribution     |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R2030            | On 04/05/2023 | Bond Future            |        |            | 10.26429    | 91.32897   |           | 10.19268     | 91.64792       |                   | 8.44       | 0.00  | 0.00        | 0                | 82,165.00     |
| R2030            | On 04/05/2023 | Bond Future            | 9.03   | Call       | 49.71000    | 0.04971    |           | 70.62000     | 0.07062        | 49.710            | 7.66       | 0.04  | 0.00        | 0                | 388.00        |
| R2030            | On 04/05/2023 | Bond Future            | 9.58   | Call       | 313.44000   | 0.31344    |           | 394.13000    | 0.39413        | 313.440           | 8.01       | 0.18  | 0.00        | 0                | 150.00        |
| R2030            | On 04/05/2023 | Bond Future            | 9.67   | Call       | 401.46000   | 0.40146    |           | 496.47000    | 0.49647        | 401.460           | 8.09       | 0.22  | 0.00        | 0                | 479.00        |
| R2030            | On 04/05/2023 | Bond Future            | 9.78   | Call       | 531.34000   | 0.53134    |           | 644.87000    | 0.64487        | 531.340           | 8.20       | 0.27  | 0.00        | 0                | 388.00        |
| R2030            | On 04/05/2023 | Bond Future            | 10.00  | Call       | 871.77000   | 0.87177    |           | 1,023.90000  | 1.02390        | 871.770           | 8.44       | 0.37  | 0.00        | 0                | 1,080.00      |
| R2030            | On 04/05/2023 | Bond Future            | 10.42  | Call       | 1,824.67000 | 1.82467    |           | 2,044.47000  | 2.04447        | 1,824.670         | 8.96       | 0.58  | 0.00        | 0                | 479.00        |
| R2030            | On 04/05/2023 | Bond Future            | 10.65  | Call       | 2,490.43000 | 2.49043    |           | 2,739.08000  | 2.73908        | 2,490.430         | 9.25       | 0.68  | 0.00        | 0                | 350.00        |
| R2030            | On 04/05/2023 | Bond Future            | 11.34  | Put        | 251.38000   | 0.25138    |           | 230.89000    | 0.23089        | 251.380           | 10.12      | 0.12  | 0.00        | 0                | 150.00        |
| R2030            | On 04/05/2023 | Bond Future            | 11.62  | Put        | 153.24000   | 0.15324    |           | 141.71000    | 0.14171        | 153.240           | 10.47      | 0.08  | 0.00        | 0                | 388.00        |
| R2030            | On 04/05/2023 | Bond Future            | 12.04  | Put        | 70.30000    | 0.07030    |           | 65.85000     | 0.06585        | 70.300            | 10.94      | 0.04  | 0.00        | 0                | 1,080.00      |
| R2030            | On 04/05/2023 | Bond Future            | 12.50  | Put        | 21.39000    | 0.02139    |           | 20.29000     | 0.02029        | 21.390            | 10.94      | 0.01  | 0.00        | 0                | 479.00        |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2030            | On 04/05/2023 | Bond Future        | 12.57  | Put        | 17.61000    | 0.01761    |           | 16.74000     | 0.01674        | 17.610            | 10.94      | 0.01  | 0.00          | 0                | 350.00        |
| R2030            | On 03/08/2023 | Bond Future        |        |            | 10.38575    | 89.11958   |           | 10.31032     | 89.44484       |                   | 8.95       | 0.00  | 0.00          | 0                | 11,405.00     |
| R2030            | On 03/08/2023 | Bond Future        | 10.40  | Call       | 2,189.84000 | 2.18984    |           | 2,381.39000  | 2.38139        | 2,189.840         | 9.06       | 0.52  | 0.00          | 0                | 1,012.00      |
| R2030            | On 03/08/2023 | Bond Future        | 10.65  | Call       | 2,805.18000 | 2.80518    |           | 3,021.17000  | 3.02117        | 2,805.180         | 9.27       | 0.59  | 0.00          | 0                | 350.00        |
| R2030            | On 03/08/2023 | Bond Future        | 12.59  | Put        | 201.77000   | 0.20177    |           | 187.76000    | 0.18776        | 201.770           | 10.81      | 0.07  | 0.00          | 0                | 1,012.00      |
| R2030            | On 03/08/2023 | Bond Future        | 12.89  | Put        | 127.88000   | 0.12788    |           | 118.84000    | 0.11884        | 127.880           | 10.81      | 0.05  | 0.00          | 0                | 350.00        |
| R2030            | On 02/11/2023 | Bond Future        |        |            | 10.50991    | 90.85993   |           | 10.43053     | 91.19140       |                   | 8.32       | 0.00  | 0.00          | 0                | 34.00         |
| R2030            | On 01/02/2024 | Bond Future        |        |            | 10.64553    | 88.63795   |           | 10.56176     | 88.97579       |                   | 8.29       | 0.00  | 0.00          | 0                | 0.00          |
| R2030            | On 01/02/2024 | Bond Future        | 9.93   | Call       | 1,556.42000 | 1.55642    |           | 0.00000      | 0.00000        | 1,556.420         | 7.95       | 0.35  | 42,397,535.14 | 1,360            | 1,360.00      |
| R2030            | On 01/02/2024 | Bond Future        | 11.31  | Put        | 1,890.02000 | 1.89002    |           | 0.00000      | 0.00000        | 1,890.020         | 8.91       | 0.35  | 84,166,958.65 | 2,720            | 1,360.00      |
| R2030            | On 02/05/2024 | Bond Future        |        |            | 10.81588    | 90.30286   |           | 10.72740     | 90.64671       |                   | 7.77       | 0.00  | 0.00          | 0                | 0.00          |
| R2030            | On 31/01/2030 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R2032            | On 04/05/2023 | Bond Future        |        |            | 10.86156    | 86.20302   |           | 10.79043     | 86.56370       |                   | 10.85      | 0.00  | 43,187,713.02 | 501              | 171,968.00    |
| R2032            | On 04/05/2023 | Bond Future        | 9.80   | Call       | 116.26000   | 0.11626    |           | 157.04000    | 0.15704        | 116.260           | 9.51       | 0.07  | 0.00          | 0                | 500.00        |
| R2032            | On 04/05/2023 | Bond Future        | 9.85   | Call       | 139.47000   | 0.13947    |           | 186.09000    | 0.18609        | 139.470           | 9.57       | 0.08  | 0.00          | 0                | 6,500.00      |
| R2032            | On 04/05/2023 | Bond Future        | 10.03  | Call       | 253.56000   | 0.25356    |           | 325.02000    | 0.32502        | 253.560           | 9.79       | 0.14  | 0.00          | 0                | 730.00        |
| R2032            | On 04/05/2023 | Bond Future        | 10.30  | Call       | 538.66000   | 0.53866    |           | 656.76000    | 0.65676        | 538.660           | 10.14      | 0.24  | 0.00          | 0                | 500.00        |
| R2032            | On 04/05/2023 | Bond Future        | 10.53  | Call       | 918.71000   | 0.91871    |           | 1,081.50000  | 1.08150        | 918.710           | 10.49      | 0.35  | 0.00          | 0                | 730.00        |
| R2032            | On 04/05/2023 | Bond Future        | 10.62  | Call       | 1,103.82000 | 1.10382    |           | 1,284.09000  | 1.28409        | 1,103.820         | 10.64      | 0.39  | 0.00          | 0                | 400.00        |
| R2032            | On 04/05/2023 | Bond Future        | 10.69  | Put        | 2,134.89000 | 2.13489    |           | 1,967.79000  | 1.96779        | 2,134.890         | 10.75      | 0.57  | 0.00          | 0                | 500.00        |
| R2032            | On 04/05/2023 | Bond Future        | 11.00  | Put        | 1,398.61000 | 1.39861    |           | 1,284.88000  | 1.28488        | 1,398.610         | 11.26      | 0.43  | 0.00          | 0                | 13,000.00     |
| R2032            | On 04/05/2023 | Bond Future        | 11.06  | Put        | 1,284.22000 | 1.28422    |           | 1,179.49000  | 1.17949        | 1,284.220         | 11.36      | 0.40  | 0.00          | 0                | 730.00        |
| R2032            | On 04/05/2023 | Bond Future        | 11.37  | Call       | 3,334.04000 | 3.33404    |           | 3,628.77000  | 3.62877        | 3,334.040         | 11.88      | 0.72  | 0.00          | 0                | 400.00        |
| R2032            | On 04/05/2023 | Bond Future        | 13.43  | Put        | 16.38000    | 0.01638    |           | 15.85000     | 0.01585        | 16.380            | 14.04      | 0.01  | 0.00          | 0                | 400.00        |
| R2032            | On 03/08/2023 | Bond Future        |        |            | 10.98259    | 87.89977   |           | 10.90830     | 88.26757       |                   | 11.77      | 0.00  | 0.00          | 0                | 2,600.00      |
| R2032            | On 03/08/2023 | Bond Future        | 9.60   | Call       | 505.81000   | 0.50581    |           | 579.80000    | 0.57980        | 505.810           | 11.10      | 0.15  | 0.00          | 0                | 1,500.00      |
| R2032            | On 03/08/2023 | Bond Future        | 10.30  | Call       | 1,335.15000 | 1.33515    |           | 1,478.78000  | 1.47878        | 1,335.150         | 11.36      | 0.32  | 0.00          | 0                | 1,500.00      |
| R2032            | On 03/08/2023 | Bond Future        | 11.90  | Call       | 5,672.48000 | 5.67248    |           | 5,967.95000  | 5.96795        | 5,672.480         | 13.05      | 0.73  | 0.00          | 0                | 5,000.00      |
| R2032            | On 02/11/2023 | Bond Future        |        |            | 11.11463    | 85.45799   |           | 11.03698     | 85.83284       |                   | 11.13      | 0.00  | 0.00          | 0                | 0.00          |
| R2032            | On 01/02/2024 | Bond Future        |        |            | 11.25315    | 87.13448   |           | 11.17194     | 87.51653       |                   | 10.26      | 0.00  | 0.00          | 0                | 0.00          |
| R2032            | On 02/05/2024 | Bond Future        |        |            | 11.41717    | 84.61571   |           | 11.33214     | 85.00461       |                   | 10.07      | 0.00  | 0.00          | 0                | 0.00          |
| R2032            | On 31/03/2032 | Price Contribution |        |            | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R2035            | On 04/05/2023 | Bond Future        |        |            | 11.33950    | 85.83350   |           | 11.25317     | 86.32663       |                   | 13.31      | 0.00  | 38,195,907.50 | 445              | 159,057.00    |
| R2035            | On 04/05/2023 | Bond Future        | 9.85   | Call       | 57.96000    | 0.05796    |           | 84.67000     | 0.08467        | 57.960            | 12.06      | 0.03  | 0.00          | 0                | 388.00        |
| R2035            | On 04/05/2023 | Bond Future        | 10.42  | Call       | 314.56000   | 0.31456    |           | 410.83000    | 0.41083        | 314.560           | 12.24      | 0.14  | 0.00          | 0                | 491.00        |
| R2035            | On 04/05/2023 | Bond Future        | 10.55  | Call       | 442.02000   | 0.44202    |           | 563.80000    | 0.56380        | 442.020           | 12.38      | 0.18  | 0.00          | 0                | 770.00        |
| R2035            | On 04/05/2023 | Bond Future        | 10.60  | Call       | 499.86000   | 0.49986    |           | 632.15000    | 0.63215        | 499.860           | 12.44      | 0.19  | 0.00          | 0                | 388.00        |
| R2035            | On 04/05/2023 | Bond Future        | 11.05  | Call       | 1,286.32000 | 1.28632    |           | 1,523.67000  | 1.52367        | 1,286.320         | 13.01      | 0.38  | 0.00          | 0                | 770.00        |
| R2035            | On 04/05/2023 | Bond Future        | 11.17  | Call       | 1,582.03000 | 1.58203    |           | 1,847.70000  | 1.84770        | 1,582.030         | 13.19      | 0.44  | 0.00          | 0                | 491.00        |
| R2035            | On 04/05/2023 | Bond Future        | 11.80  | Put        | 1,094.15000 | 1.09415    |           | 988.64000    | 0.98864        | 1,094.150         | 14.16      | 0.30  | 0.00          | 0                | 1,035.00      |
| R2035            | On 04/05/2023 | Bond Future        | 11.87  | Put        | 988.78000   | 0.98878    |           | 893.24000    | 0.89324        | 988.780           | 14.27      | 0.28  | 0.00          | 0                | 770.00        |

| Contract Details |               |                    | Strike | Call / Put | MTM Yield   | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2035            | On 04/05/2023 | Bond Future        | 12.46  | Put        | 403.03000   | 0.40303    |           | 365.20000    | 0.36520        | 403.030           | 15.17      | 0.13  | 0.00           | 0                | 388.00        |
| R2035            | On 04/05/2023 | Bond Future        | 13.18  | Put        | 125.28000   | 0.12528    |           | 115.12000    | 0.11512        | 125.280           | 16.23      | 0.05  | 0.00           | 0                | 491.00        |
| R2035            | On 03/08/2023 | Bond Future        |        |            | 11.46147    | 87.52287   |           | 11.37165     | 88.02576       |                   | 13.53      | 0.00  | 0.00           | 0                | 6,761.00      |
| R2035            | On 02/11/2023 | Bond Future        |        |            | 11.59581    | 84.72985   |           | 11.50232     | 85.24248       |                   | 13.43      | 0.00  | 0.00           | 0                | 123.00        |
| R2035            | On 01/02/2024 | Bond Future        |        |            | 11.73958    | 86.39244   |           | 11.64215     | 86.91495       |                   | 13.27      | 0.00  | 0.00           | 0                | 0.00          |
| R2035            | On 02/05/2024 | Bond Future        |        |            | 11.89505    | 83.51397   |           | 11.79358     | 84.04601       |                   | 12.64      | 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 04/05/2023 | Bond Future        |        |            | 11.61618    | 81.13763   |           | 11.52989     | 81.63207       |                   | 14.37      | 0.00  | 109,535,800.50 | 1,350            | 57,475.00     |
| R2037            | On 04/05/2023 | Bond Future        | 10.95  | Call       | 623.55000   | 0.62355    |           | 775.51000    | 0.77551        | 623.550           | 13.54      | 0.23  | 0.00           | 0                | 703.00        |
| R2037            | On 04/05/2023 | Bond Future        | 11.03  | Call       | 743.84000   | 0.74384    |           | 913.96000    | 0.91396        | 743.840           | 13.65      | 0.26  | 0.00           | 0                | 400.00        |
| R2037            | On 04/05/2023 | Bond Future        | 11.78  | Call       | 2,630.73000 | 2.63073    |           | 2,969.21000  | 2.96921        | 2,630.730         | 14.84      | 0.58  | 0.00           | 0                | 400.00        |
| R2037            | On 04/05/2023 | Bond Future        | 11.94  | Put        | 1,374.61000 | 1.37461    |           | 1,247.06000  | 1.24706        | 1,374.610         | 15.11      | 0.36  | 0.00           | 0                | 703.00        |
| R2037            | On 04/05/2023 | Bond Future        | 13.73  | Put        | 82.88000    | 0.08288    |           | 76.76000     | 0.07676        | 82.880            | 17.66      | 0.03  | 0.00           | 0                | 400.00        |
| R2037            | On 03/08/2023 | Bond Future        |        |            | 11.74625    | 78.47728   |           | 11.65654     | 78.98145       |                   | 15.40      | 0.00  | 0.00           | 0                | 74,072.00     |
| R2037            | On 03/08/2023 | Bond Future        | 10.30  | Call       | 532.30000   | 0.53230    |           | 625.89000    | 0.62589        | 532.300           | 14.22      | 0.14  | 0.00           | 0                | 1,800.00      |
| R2037            | On 03/08/2023 | Bond Future        | 11.00  | Call       | 1,464.70000 | 1.46470    |           | 1,652.62000  | 1.65262        | 1,464.700         | 14.73      | 0.31  | 0.00           | 0                | 1,800.00      |
| R2037            | On 02/11/2023 | Bond Future        |        |            | 11.87546    | 80.00959   |           | 11.78233     | 80.52347       |                   | 14.54      | 0.00  | 0.00           | 0                | 0.00          |
| R2037            | On 01/02/2024 | Bond Future        |        |            | 12.01279    | 77.32410   |           | 11.91596     | 77.84790       |                   | 15.18      | 0.00  | 0.00           | 0                | 0.00          |
| R2037            | On 02/05/2024 | Bond Future        |        |            | 12.17041    | 78.77510   |           | 12.06971     | 79.30852       |                   | 13.74      | 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 04/05/2023 | Bond Future        |        |            | 11.73389    | 82.56404   |           | 11.63731     | 83.15810       |                   | 15.36      | 0.00  | 0.00           | 0                | 51,186.00     |
| R2040            | On 04/05/2023 | Bond Future        | 10.17  | Call       | 55.89000    | 0.05589    |           | 84.32000     | 0.08432        | 55.890            | 13.91      | 0.03  | 0.00           | 0                | 388.00        |
| R2040            | On 04/05/2023 | Bond Future        | 10.73  | Call       | 307.21000   | 0.30721    |           | 411.62000    | 0.41162        | 307.210           | 14.21      | 0.12  | 0.00           | 0                | 486.00        |
| R2040            | On 04/05/2023 | Bond Future        | 10.92  | Call       | 502.41000   | 0.50241    |           | 649.45000    | 0.64945        | 502.410           | 14.44      | 0.18  | 0.00           | 0                | 388.00        |
| R2040            | On 04/05/2023 | Bond Future        | 11.03  | Call       | 650.55000   | 0.65055    |           | 825.21000    | 0.82521        | 650.550           | 14.59      | 0.22  | 0.00           | 0                | 684.00        |
| R2040            | On 04/05/2023 | Bond Future        | 11.48  | Call       | 1,576.62000 | 1.57662    |           | 1,874.89000  | 1.87489        | 1,576.620         | 15.33      | 0.40  | 0.00           | 0                | 486.00        |
| R2040            | On 04/05/2023 | Bond Future        | 12.05  | Put        | 1,550.85000 | 1.55085    |           | 1,391.52000  | 1.39152        | 1,550.850         | 16.35      | 0.36  | 0.00           | 0                | 684.00        |
| R2040            | On 04/05/2023 | Bond Future        | 12.78  | Put        | 564.02000   | 0.56402    |           | 505.65000    | 0.50565        | 564.020           | 17.64      | 0.16  | 0.00           | 0                | 388.00        |
| R2040            | On 04/05/2023 | Bond Future        | 13.45  | Put        | 211.50000   | 0.21150    |           | 191.36000    | 0.19136        | 211.500           | 18.79      | 0.07  | 0.00           | 0                | 486.00        |
| R2040            | On 03/08/2023 | Bond Future        |        |            | 11.86105    | 79.68130   |           | 11.76071     | 80.28708       |                   | 16.51      | 0.00  | 0.00           | 0                | 94,514.00     |
| R2040            | On 02/11/2023 | Bond Future        |        |            | 11.98686    | 81.23706   |           | 11.88277     | 81.85456       |                   | 15.60      | 0.00  | 0.00           | 0                | 84.00         |
| R2040            | On 01/02/2024 | Bond Future        |        |            | 12.12023    | 78.32530   |           | 12.01209     | 78.95474       |                   | 16.34      | 0.00  | 0.00           | 0                | 3.00          |
| R2040            | On 02/05/2024 | Bond Future        |        |            | 12.27222    | 79.79473   |           | 12.15984     | 80.43577       |                   | 14.81      | 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 04/05/2023 | Bond Future        |        |            | 11.78458    | 78.98577   |           | 11.69831     | 79.52254       |                   | 16.48      | 0.00  | 5,055,089.28   | 64               | 55,604.00     |
| R2044            | On 04/05/2023 | Bond Future        | 11.75  | Put        | 2,433.77000 | 2.43377    |           | 2,222.60000  | 2.22260        | 2,433.770         | 16.48      | 0.50  | 0.00           | 0                | 4,423.00      |
| R2044            | On 04/05/2023 | Bond Future        | 12.00  | Put        | 1,770.37000 | 1.77037    |           | 1,612.12000  | 1.61212        | 1,770.370         | 16.96      | 0.40  | 0.00           | 0                | 4,423.00      |
| R2044            | On 04/05/2023 | Bond Future        | 12.25  | Put        | 1,270.15000 | 1.27015    |           | 1,155.17000  | 1.15517        | 1,270.150         | 17.44      | 0.31  | 0.00           | 0                | 1,798.00      |
| R2044            | On 03/08/2023 | Bond Future        |        |            | 11.90628    | 76.15776   |           | 11.81670     | 76.70520       |                   | 17.75      | 0.00  | 0.00           | 0                | 21,473.00     |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| R2044            | On 03/08/2023 | Bond Future        | 11.75  | Put        | 4,135.28000 |       | 4.13528    |           | 3,891.32000  | 3.89132        | 4,135.280         | 17.75      | 0.52  | 0.00         | 0                | 3,076.00      |
| R2044            | On 03/08/2023 | Bond Future        | 12.00  | Put        | 3,408.44000 |       | 3.40844    |           | 3,201.07000  | 3.20107        | 3,408.440         | 18.17      | 0.45  | 0.00         | 0                | 4,754.00      |
| R2044            | On 02/11/2023 | Bond Future        |        |            | 12.02630    |       | 77.64473   |           | 11.93345     | 78.20268       |                   | 16.79      | 0.00  | 0.00         | 0                | 0.00          |
| R2044            | On 01/02/2024 | Bond Future        |        |            | 12.15322    |       | 74.78761   |           | 12.05682     | 75.35640       |                   | 17.61      | 0.00  | 0.00         | 0                | 0.00          |
| R2044            | On 02/05/2024 | Bond Future        |        |            | 12.29726    |       | 76.19057   |           | 12.19716     | 76.76975       |                   | 15.98      | 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 04/05/2023 | Bond Future        |        |            | 11.66844    |       | 78.12421   |           | 11.57704     | 78.71268       |                   | 17.16      | 0.00  | 0.00         | 0                | 235,142.00    |
| R2048            | On 04/05/2023 | Bond Future        | 10.40  | Call       | 148.34000   |       | 0.14834    |           | 207.13000    | 0.20713        | 148.340           | 15.57      | 0.06  | 0.00         | 0                | 1,500.00      |
| R2048            | On 04/05/2023 | Bond Future        | 11.10  | Call       | 919.86000   |       | 0.91986    |           | 1,131.15000  | 1.13115        | 919.860           | 16.43      | 0.27  | 0.00         | 0                | 1,500.00      |
| R2048            | On 03/08/2023 | Bond Future        |        |            | 11.77638    |       | 79.66185   |           | 11.68162     | 80.26198       |                   | 17.50      | 0.00  | 0.00         | 0                | 0.00          |
| R2048            | On 02/11/2023 | Bond Future        |        |            | 11.89319    |       | 76.77867   |           | 11.79493     | 77.39036       |                   | 17.50      | 0.00  | 0.00         | 0                | 0.00          |
| R2048            | On 01/02/2024 | Bond Future        |        |            | 12.01670    |       | 78.28512   |           | 11.91468     | 78.90865       |                   | 16.91      | 0.00  | 0.00         | 0                | 13,000.00     |
| R2048            | On 02/05/2024 | Bond Future        |        |            | 12.14792    |       | 75.31717   |           | 12.04204     | 75.95222       |                   | 16.36      | 0.00  | 0.00         | 0                | 0.00          |
| R2048            | On 28/02/2048 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R209             | On 04/05/2023 | Bond Future        |        |            | 11.37810    |       | 66.40167   |           | 11.29702     | 66.80800       |                   | 15.08      | 0.00  | 0.00         | 0                | 19,569.00     |
| R209             | On 04/05/2023 | Bond Future        | 10.00  | Call       | 72.53000    |       | 0.07253    |           | 102.10000    | 0.10210        | 72.530            | 13.67      | 0.04  | 0.00         | 0                | 500.00        |
| R209             | On 04/05/2023 | Bond Future        | 10.50  | Call       | 311.79000   |       | 0.31179    |           | 399.18000    | 0.39918        | 311.790           | 13.97      | 0.15  | 0.00         | 0                | 4,500.00      |
| R209             | On 04/05/2023 | Bond Future        | 11.00  | Put        | 2,888.87000 |       | 2.88887    |           | 2,663.04000  | 2.66304        | 2,888.870         | 14.66      | 0.66  | 0.00         | 0                | 8,250.00      |
| R209             | On 04/05/2023 | Bond Future        | 11.00  | Call       | 963.77000   |       | 0.96377    |           | 1,144.27000  | 1.14427        | 963.770           | 14.66      | 0.34  | 0.00         | 0                | 2,500.00      |
| R209             | On 04/05/2023 | Bond Future        | 11.50  | Call       | 2,147.93000 |       | 2.14793    |           | 2,421.39000  | 2.42139        | 2,147.930         | 15.52      | 0.57  | 0.00         | 0                | 1,000.00      |
| R209             | On 04/05/2023 | Bond Future        | 12.50  | Put        | 355.90000   |       | 0.35590    |           | 326.03000    | 0.32603        | 355.900           | 17.27      | 0.13  | 0.00         | 0                | 8,500.00      |
| R209             | On 03/08/2023 | Bond Future        |        |            | 11.48851    |       | 67.70861   |           | 11.40451     | 68.12300       |                   | 15.36      | 0.00  | 0.00         | 0                | 1,690.00      |
| R209             | On 03/08/2023 | Bond Future        | 10.00  | Call       | 411.14000   |       | 0.41114    |           | 482.50000    | 0.48250        | 411.140           | 14.18      | 0.13  | 0.00         | 0                | 1,800.00      |
| R209             | On 03/08/2023 | Bond Future        | 10.70  | Call       | 1,171.42000 |       | 1.17142    |           | 1,319.51000  | 1.31951        | 1,171.420         | 14.64      | 0.29  | 0.00         | 0                | 1,800.00      |
| R209             | On 02/11/2023 | Bond Future        |        |            | 11.60650    |       | 65.88065   |           | 11.51946     | 66.30297       |                   | 15.19      | 0.00  | 1,712,896.90 | 26               | 4,057.00      |
| R209             | On 01/02/2024 | Bond Future        |        |            | 11.72823    |       | 67.17311   |           | 11.63800     | 67.60363       |                   | 15.06      | 0.00  | 0.00         | 0                | 0.00          |
| R209             | On 02/05/2024 | Bond Future        |        |            | 11.86793    |       | 65.28685   |           | 11.77433     | 65.72522       |                   | 14.30      | 0.00  | 0.00         | 0                | 0.00          |
| R209             | On 31/03/2036 | Price Contribution |        |            | 6.25000     |       | 6.25000    |           | 6.25000      | 6.25000        |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R209/R186        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R209/R204        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R209/R208        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R210             | On 04/05/2023 | Bond Future        |        |            | 222.56058   |       | 222.56058  |           | 223.66665    | 223.66665      |                   |            | 0.00  | 0.00         | 0                | 386.00        |
| R210             | On 03/08/2023 | Bond Future        |        |            | 226.99485   |       | 226.99485  |           | 228.12295    | 228.12295      |                   |            | 0.00  | 0.00         | 0                | 300.00        |
| R210             | On 02/11/2023 | Bond Future        |        |            | 228.34154   |       | 228.34154  |           | 229.49171    | 229.49171      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R210             | On 01/02/2024 | Bond Future        |        |            | 232.87533   |       | 232.87533  |           | 234.04796    | 234.04796      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R210             | On 02/05/2024 | Bond Future        |        |            | 234.09862   |       | 234.09862  |           | 235.29301    | 235.29301      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R210             | On 31/03/2028 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |

| 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 04/05/2023 | Bond Future        | 10.63464  |       | 82.34887   |           | 10.56343     | 82.67471       |                   | 9.98       | 0.00  | 6,258,514.12          | 76               | 34,056.00           |
| R213                           | On 03/08/2023 | Bond Future        | 10.75028  |       | 83.96962   |           | 10.67576     | 84.30197       |                   | 10.52      | 0.00  | 0.00                  | 0                | 0.00                |
| R213                           | On 02/11/2023 | Bond Future        | 10.88177  |       | 82.05861   |           | 10.80375     | 82.39728       |                   | 10.05      | 0.00  | 656,468.88            | 8                | 1,260.00            |
| R213                           | On 01/02/2024 | Bond Future        | 11.02488  |       | 83.66903   |           | 10.94303     | 84.01419       |                   | 9.53       | 0.00  | 0.00                  | 0                | 0.00                |
| R213                           | On 02/05/2024 | Bond Future        | 11.18491  |       | 81.69161   |           | 11.09906     | 82.04300       |                   | 9.34       | 0.00  | 0.00                  | 0                | 0.00                |
| R213                           | On 28/02/2031 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                  | 0                | 0.00                |
| R213/R186                      | On 28/02/2031 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                  | 0                | 0.00                |
| R214                           | On 04/05/2023 | Bond Future        | 11.57616  |       | 63.27422   |           | 11.49001     | 63.72416       |                   | 16.85      | 0.00  | 0.00                  | 0                | 22,809.00           |
| R214                           | On 03/08/2023 | Bond Future        | 11.68099  |       | 64.51955   |           | 11.59186     | 64.97837       |                   | 17.19      | 0.00  | 0.00                  | 0                | 2,980.00            |
| R214                           | On 02/11/2023 | Bond Future        | 11.79469  |       | 62.48217   |           | 11.70246     | 62.94984       |                   | 17.12      | 0.00  | 0.00                  | 0                | 0.00                |
| R214                           | On 01/02/2024 | Bond Future        | 11.91478  |       | 63.70820   |           | 11.81924     | 64.18492       |                   | 17.00      | 0.00  | 0.00                  | 0                | 0.00                |
| R214                           | On 02/05/2024 | Bond Future        | 12.04260  |       | 61.60820   |           | 11.94368     | 62.09374       |                   | 16.26      | 0.00  | 0.00                  | 0                | 0.00                |
| R214                           | On 28/02/2041 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                  | 0                | 0.00                |
| R214/R209                      | On 28/02/2041 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                  | 0                | 0.00                |
| <b>Total for Derivatives :</b> |               |                    |           |       |            |           |              |                |                   |            |       | <b>348,545,923.98</b> | <b>6,552</b>     | <b>1 395 846.00</b> |
| <b>Grand Total:</b>            |               |                    |           |       |            |           |              |                |                   |            |       | <b>348,545,923.98</b> | <b>6,552</b>     | <b>1 395 846.00</b> |