



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: 13/08/2020

| 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 | 90.48000 | | 90.48000 | | 90.45000 | 90.45000 | | | 0.00 | 0.00 | 0 | 51.0 |
| AL37 | On 05/11/2020 | Index Future | 748.56900 | | 748.56900 | | 748.32300 | 748.32300 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 04/02/2021 | Index Future | 756.43700 | | 756.43700 | | 756.19200 | 756.19200 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 06/05/2021 | Index Future | 764.53800 | | 764.53800 | | 764.29200 | 764.29200 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 05/08/2021 | Index Future | 772.87800 | | 772.87800 | | 772.63000 | 772.63000 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 05/11/2020 | Index Future | 816.56900 | | 816.56900 | | 814.60600 | 814.60600 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 04/02/2021 | Index Future | 825.15200 | | 825.15200 | | 823.17200 | 823.17200 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 06/05/2021 | Index Future | 833.98900 | | 833.98900 | | 831.98900 | 831.98900 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 05/08/2021 | Index Future | 843.08600 | | 843.08600 | | 841.06500 | 841.06500 | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On 05/11/2020 | Index Future | 714.18500 | | 714.18500 | | 711.67200 | 711.67200 | | | 0.00 | 28,567,400.00 | 4 | 212.0 |
| ALBI | On 04/02/2021 | Index Future | 721.69200 | | 721.69200 | | 719.15700 | 719.15700 | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On 06/05/2021 | Index Future | 729.42100 | | 729.42100 | | 726.85900 | 726.85900 | | | 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 05/08/2021 | Index Future | 737.37700 | | 737.37700 | | 734.78900 | 734.78900 | | | 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 05/11/2020 | Bond Future | 12.05002 | | 71.77725 | | 12.14680 | 71.29231 | | | 0.00 | 0.00 | 0 | 350.0 |
| ES33 | On 04/02/2021 | Bond Future | 12.33089 | | 72.53227 | | 12.43194 | 72.04258 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 06/05/2021 | Bond Future | 12.61733 | | 69.53481 | | 12.72287 | 69.04001 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 05/08/2021 | Bond Future | 12.91857 | | 70.30217 | | 13.02896 | 69.80202 | | | 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 05/11/2020 | Bond Future | 12.46074 | | 70.95366 | | 12.53685 | 70.53372 | | | 0.00 | 0.00 | 0 | 4,919.0 |
| ES42 | On 04/02/2021 | Bond Future | 12.72318 | | 71.70087 | | 12.80280 | 71.27689 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 06/05/2021 | Bond Future | 13.00111 | | 68.21148 | | 13.08463 | 67.78313 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 05/08/2021 | Bond Future | 13.28574 | | 68.96482 | | 13.37336 | 68.53182 | | | 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 05/11/2020 | GOVI | 705.51400 | | 705.51400 | | 703.09300 | 703.09300 | | | 0.00 | 0.00 | 0 | 1,018.0 |
| GOVI | On 04/02/2021 | GOVI | 712.93000 | | 712.93000 | | 710.48600 | 710.48600 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 06/05/2021 | GOVI | 720.56500 | | 720.56500 | | 718.09600 | 718.09600 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 05/08/2021 | GOVI | 728.42500 | | 728.42500 | | 725.93000 | 725.93000 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 05/11/2020 | Bond Future | 140.08025 | | 140.08025 | | 139.72778 | 139.72778 | | | 0.00 | 0.00 | 0 | 3,967.0 |
| I2025 | On 04/02/2021 | Bond Future | 140.09211 | | 140.09211 | | 139.73655 | 139.73655 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 06/05/2021 | Bond Future | 141.62636 | | 141.62636 | | 141.26715 | 141.26715 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 05/08/2021 | Bond Future | 141.70439 | | 141.70439 | | 141.34131 | 141.34131 | | | 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 05/11/2020 | Bond Future | 98.49528 | | 98.49528 | | 97.97933 | 97.97933 | | | 0.00 | 787,962.24 | 8 | 5,004.0 |
| I2029 | On 04/02/2021 | Bond Future | 99.55491 | | 99.55491 | | 99.03392 | 99.03392 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 06/05/2021 | Bond Future | 99.51610 | | 99.51610 | | 98.98952 | 98.98952 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 05/08/2021 | Bond Future | 100.63676 | | 100.63676 | | 100.10435 | 100.10435 | | | 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 05/11/2020 | Bond Future | 93.23178 | | 93.23178 | | 93.04910 | 93.04910 | | | 0.00 | 0.00 | 0 | 9,616.0 |
| I2033 | On 04/02/2021 | Bond Future | 94.23464 | | 94.23464 | | 94.05046 | 94.05046 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 06/05/2021 | Bond Future | 94.06182 | | 94.06182 | | 93.87579 | 93.87579 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 05/08/2021 | Bond Future | 95.12106 | | 95.12106 | | 94.93301 | 94.93301 | | | 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 05/11/2020 | Bond Future | 104.16726 | | 104.16726 | | 104.74812 | 104.74812 | | | 0.00 | 0.00 | 0 | 11,074.0 |
| I2038 | On 04/02/2021 | Bond Future | 103.60599 | | 103.60599 | | 104.19367 | 104.19367 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 06/05/2021 | Bond Future | 104.74089 | | 104.74089 | | 105.33504 | 105.33504 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 05/08/2021 | Bond Future | 104.21406 | | 104.21406 | | 104.81520 | 104.81520 | | | 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 05/11/2020 | Bond Future | 91.59375 | | 91.59375 | | 91.60989 | 91.60989 | | | 0.00 | 0.00 | 0 | 15,660.0 |
| I2046 | On 04/02/2021 | Bond Future | 92.57943 | | 92.57943 | | 92.59607 | 92.59607 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 06/05/2021 | Bond Future | 91.81930 | | 91.81930 | | 91.83626 | 91.83626 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 05/08/2021 | Bond Future | 92.85343 | | 92.85343 | | 92.87076 | 92.87076 | | | 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 05/11/2020 | Bond Future | 94.90788 | | 94.90788 | | 94.57845 | 94.57845 | | | 0.00 | 0.00 | 0 | 14,181.0 |
| I2050 | On 04/02/2021 | Bond Future | 94.05543 | | 94.05543 | | 93.72296 | 93.72296 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 06/05/2021 | Bond Future | 95.08565 | | 95.08565 | | 94.74972 | 94.74972 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 05/08/2021 | Bond Future | 94.24600 | | 94.24600 | | 93.90637 | 93.90637 | | | 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 05/11/2020 | Index Future | 252.42400 | | 252.42400 | | 252.15500 | 252.15500 | | | 0.00 | 0.00 | 0 | 1,258.0 |
| IGOV | On 04/02/2021 | Index Future | 255.13900 | | 255.13900 | | 254.86800 | 254.86800 | | | 0.00 | 0.00 | 0 | 0.0 |
| IGOV | On 06/05/2021 | Index Future | 257.93200 | | 257.93200 | | 257.65900 | 257.65900 | | | 0.00 | 0.00 | 0 | 0.0 |
| IGOV | On 05/08/2021 | Index Future | 260.80600 | | 260.80600 | | 260.53000 | 260.53000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 19/08/2020 | Jibar Tradeable Future | 3.43500 | | 96.56500 | | 3.43500 | 96.56500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 16/09/2020 | Jibar Tradeable Future | 3.38500 | | 96.61500 | | 3.37500 | 96.62500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 21/10/2020 | Jibar Tradeable Future | 3.32500 | | 96.67500 | | 3.31500 | 96.68500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 18/11/2020 | Jibar Tradeable Future | 3.33500 | | 96.66500 | | 3.30500 | 96.69500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/12/2020 | Jibar Tradeable Future | 3.31500 | | 96.68500 | | 3.29500 | 96.70500 | | | 0.00 | 0.00 | 0 | 10.0 |
| JIBAR FUTURE | On 20/01/2021 | Jibar Tradeable Future | 3.33500 | | 96.66500 | | 3.30500 | 96.69500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 17/03/2021 | Jibar Tradeable Future | 3.38000 | | 96.62000 | | 3.35000 | 96.65000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/06/2021 | Jibar Tradeable Future | 3.54000 | | 96.46000 | | 3.51000 | 96.49000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/09/2021 | Jibar Tradeable Future | 3.63500 | | 96.36500 | | 3.60500 | 96.39500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/12/2021 | Jibar Tradeable Future | 3.88000 | | 96.12000 | | 3.86000 | 96.14000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 16/03/2022 | Jibar Tradeable Future | 4.01500 | | 95.98500 | | 3.99500 | 96.00500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/06/2022 | Jibar Tradeable Future | 4.34500 | | 95.65500 | | 4.30500 | 95.69500 | | | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 05/11/2020 | Bond Future | 7.55135 | | 118.28227 | | 7.55873 | 118.24355 | | 9.76 | 0.00 | 371,051,480.99 | 3,137 | 88,461.0 |

| 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 05/11/2020 | Bond Future | 6.50 | Call | 435.94000 | | 0.43594 | | 437.56000 | 0.43756 | 435.940 | 9.52 | 0.16 | 0.00 | 0 | 80.0 |
| R186 | On 05/11/2020 | Bond Future | 7.00 | Call | 1,037.15000 | | 1.03715 | | 1,036.69000 | 1.03669 | 1,037.150 | 9.61 | 0.31 | 0.00 | 0 | 1,200.0 |
| R186 | On 05/11/2020 | Bond Future | 7.50 | Call | 2,079.38000 | | 2.07938 | | 2,073.56000 | 2.07356 | 2,079.380 | 9.76 | 0.49 | 0.00 | 0 | 80.0 |
| R186 | On 05/11/2020 | Bond Future | 7.84 | Call | 3,058.84000 | | 3.05884 | | 3,047.84000 | 3.04784 | 3,058.840 | 9.90 | 0.62 | 0.00 | 0 | 3,500.0 |
| R186 | On 05/11/2020 | Bond Future | 8.00 | Call | 3,592.51000 | | 3.59251 | | 3,578.90000 | 3.57890 | 3,592.510 | 10.00 | 0.67 | 0.00 | 0 | 1,200.0 |
| R186 | On 05/11/2020 | Bond Future | 8.34 | Call | 4,852.15000 | | 4.85215 | | 4,833.05000 | 4.83305 | 4,852.150 | 10.25 | 0.77 | 0.00 | 0 | 3,500.0 |
| R186 | On 05/11/2020 | Bond Future | 9.26 | Put | 164.43000 | | 0.16443 | | 171.29000 | 0.17129 | 164.430 | 10.38 | 0.06 | 0.00 | 0 | 3,500.0 |
| R186 | On 04/02/2021 | Bond Future | | | 7.73773 | | 114.24645 | | 7.74543 | 114.20787 | | 9.38 | 0.00 | 5,712,322.50 | 50 | 50.0 |
| R186 | On 04/02/2021 | Bond Future | 8.00 | Put | 2,364.14000 | | 2.36414 | | 2,388.65000 | 2.38865 | 2,364.140 | 9.47 | 0.42 | 0.00 | 0 | 15,177.0 |
| R186 | On 06/05/2021 | Bond Future | | | 7.93860 | | 115.47113 | | 7.94672 | 115.43236 | | 8.54 | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 05/08/2021 | Bond Future | | | 8.15504 | | 111.46326 | | 8.16363 | 111.42427 | | 8.51 | 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 05/11/2020 | Bond Future | | | 307.14462 | | 307.14462 | | 307.02939 | 307.02939 | | | 0.00 | 0.00 | 0 | 2,598.0 |
| R197 | On 04/02/2021 | Bond Future | | | 302.66589 | | 302.66589 | | 302.55088 | 302.55088 | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 06/05/2021 | Bond Future | | | 305.98117 | | 305.98117 | | 305.86544 | 305.86544 | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 05/08/2021 | Bond Future | | | 301.49464 | | 301.49464 | | 301.37797 | 301.37797 | | | 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 05/11/2020 | Bond Future | | | 208.15474 | | 208.15474 | | 208.19112 | 208.19112 | | | 0.00 | 0.00 | 0 | 8,104.0 |
| R202 | On 04/02/2021 | Bond Future | | | 206.26013 | | 206.26013 | | 206.29781 | 206.29781 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 06/05/2021 | Bond Future | | | 208.51913 | | 208.51913 | | 208.55762 | 208.55762 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 05/08/2021 | Bond Future | | | 206.65407 | | 206.65407 | | 206.69316 | 206.69316 | | | 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 05/11/2020 | Bond Future | | | 4.50599 | | 108.53385 | | 4.46228 | 108.63280 | | 2.30 | 0.00 | 157,374,082.50 | 1,450 | 34,215.0 |
| R2023 | On 04/02/2021 | Bond Future | | | 4.54638 | | 109.67496 | | 4.49655 | 109.77548 | | 2.10 | 0.00 | 0.00 | 0 | 0.0 |
| R2023 | On 06/05/2021 | Bond Future | | | 4.57636 | | 106.94273 | | 4.51907 | 107.04455 | | 1.84 | 0.00 | 0.00 | 0 | 0.0 |
| R2023 | On 05/08/2021 | Bond Future | | | 4.60057 | | 108.12225 | | 4.53330 | 108.22532 | | 1.63 | 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 05/11/2020 | Bond Future | | | 9.43293 | | 93.49604 | | 9.47164 | 93.27488 | | 16.60 | 0.00 | 5,142,282.20 | 55 | 101,028.0 |
| R2030 | On 05/11/2020 | Bond Future | 8.10 | Call | 538.38000 | | 0.53838 | | 515.68000 | 0.51568 | 538.380 | 16.02 | 0.15 | 0.00 | 0 | 3,000.0 |
| R2030 | On 05/11/2020 | Bond Future | 8.34 | Call | 773.61000 | | 0.77361 | | 741.96000 | 0.74196 | 773.610 | 16.02 | 0.20 | 0.00 | 0 | 1,000.0 |
| R2030 | On 05/11/2020 | Bond Future | 8.36 | Call | 796.29000 | | 0.79629 | | 763.80000 | 0.76380 | 796.290 | 16.02 | 0.20 | 0.00 | 0 | 14,160.0 |
| R2030 | On 05/11/2020 | Bond Future | 8.53 | Call | 1,012.06000 | | 1.01206 | | 971.84000 | 0.97184 | 1,012.060 | 16.04 | 0.25 | 0.00 | 0 | 15,414.0 |
| R2030 | On 05/11/2020 | Bond Future | 8.73 | Call | 1,329.56000 | | 1.32956 | | 1,278.84000 | 1.27884 | 1,329.560 | 16.13 | 0.30 | 0.00 | 0 | 3,000.0 |
| R2030 | On 05/11/2020 | Bond Future | 8.85 | Call | 1,551.66000 | | 1.55166 | | 1,494.04000 | 1.49404 | 1,551.660 | 16.20 | 0.34 | 0.00 | 0 | 3,000.0 |
| R2030 | On 05/11/2020 | Bond Future | 8.86 | Call | 1,571.23000 | | 1.57123 | | 1,513.01000 | 1.51301 | 1,571.230 | 16.21 | 0.34 | 0.00 | 0 | 14,160.0 |

| 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 05/11/2020 | Bond Future | 9.03 | Call | 1,928.65000 | 1.92865 | 1,860.00000 | 1.86000 | 1,928.650 | 16.31 | 0.39 | 0.00 | 0 | 15,414.0 | | |
| R2030 | On 05/11/2020 | Bond Future | 9.04 | Call | 1,951.12000 | 1.95112 | 1,881.84000 | 1.88184 | 1,951.120 | 16.32 | 0.39 | 0.00 | 0 | 1,000.0 | | |
| R2030 | On 05/11/2020 | Bond Future | 9.23 | Call | 2,410.09000 | 2.41009 | 2,328.47000 | 2.32847 | 2,410.090 | 16.44 | 0.45 | 0.00 | 0 | 3,000.0 | | |
| R2030 | On 05/11/2020 | Bond Future | 9.61 | Put | 2,490.10000 | 2.49010 | 2,604.06000 | 2.60406 | 2,490.100 | 16.67 | 0.43 | 0.00 | 0 | 3,000.0 | | |
| R2030 | On 05/11/2020 | Bond Future | 9.65 | Put | 2,391.95000 | 2.39195 | 2,503.22000 | 2.50322 | 2,391.950 | 16.70 | 0.42 | 0.00 | 0 | 2,500.0 | | |
| R2030 | On 05/11/2020 | Bond Future | 9.86 | Put | 1,931.62000 | 1.93162 | 2,029.08000 | 2.02908 | 1,931.620 | 16.88 | 0.36 | 0.00 | 0 | 14,160.0 | | |
| R2030 | On 05/11/2020 | Bond Future | 9.99 | Put | 1,688.30000 | 1.68830 | 1,777.60000 | 1.77760 | 1,688.300 | 17.01 | 0.32 | 0.00 | 0 | 5,000.0 | | |
| R2030 | On 05/11/2020 | Bond Future | 10.06 | Put | 1,570.23000 | 1.57023 | 1,655.29000 | 1.65529 | 1,570.230 | 17.10 | 0.31 | 0.00 | 0 | 1,000.0 | | |
| R2030 | On 05/11/2020 | Bond Future | 10.37 | Put | 1,133.11000 | 1.13311 | 1,200.94000 | 1.20094 | 1,133.110 | 17.50 | 0.24 | 0.00 | 0 | 15,414.0 | | |
| R2030 | On 05/11/2020 | Bond Future | 10.47 | Put | 1,018.75000 | 1.01875 | 1,081.58000 | 1.08158 | 1,018.750 | 17.64 | 0.22 | 0.00 | 0 | 3,000.0 | | |
| R2030 | On 04/02/2021 | Bond Future | | | 9.64271 | 90.47486 | | 9.68307 | 90.25180 | 16.12 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2030 | On 04/02/2021 | Bond Future | 8.20 | Call | 1,162.08000 | 1.16208 | 1,122.06000 | 1.12206 | 1,162.080 | 15.57 | 0.22 | 0.00 | 0 | 1,600.0 | | |
| R2030 | On 04/02/2021 | Bond Future | 8.36 | Call | 1,361.03000 | 1.36103 | 1,315.30000 | 1.31530 | 1,361.030 | 15.57 | 0.25 | 0.00 | 0 | 800.0 | | |
| R2030 | On 04/02/2021 | Bond Future | 8.37 | Call | 1,374.25000 | 1.37425 | 1,328.14000 | 1.32814 | 1,374.250 | 15.57 | 0.25 | 0.00 | 0 | 1,000.0 | | |
| R2030 | On 04/02/2021 | Bond Future | 8.86 | Call | 2,154.08000 | 2.15408 | 2,087.68000 | 2.08768 | 2,154.080 | 15.62 | 0.35 | 0.00 | 0 | 800.0 | | |
| R2030 | On 04/02/2021 | Bond Future | 9.12 | Call | 2,695.06000 | 2.69506 | 2,616.49000 | 2.61649 | 2,695.060 | 15.76 | 0.41 | 0.00 | 0 | 1,000.0 | | |
| R2030 | On 04/02/2021 | Bond Future | 9.20 | Call | 2,877.34000 | 2.87734 | 2,794.92000 | 2.79492 | 2,877.340 | 15.80 | 0.42 | 0.00 | 0 | 1,600.0 | | |
| R2030 | On 04/02/2021 | Bond Future | 10.20 | Put | 2,710.83000 | 2.71083 | 2,803.43000 | 2.80343 | 2,710.830 | 16.46 | 0.36 | 0.00 | 0 | 1,800.0 | | |
| R2030 | On 06/05/2021 | Bond Future | | | 9.86446 | 91.44498 | | 9.90662 | 91.21968 | 14.64 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2030 | On 06/05/2021 | Bond Future | 7.97 | Call | 1,076.24000 | 1.07624 | 1,039.78000 | 1.03978 | 1,076.240 | 14.04 | 0.19 | 0.00 | 0 | 700.0 | | |
| R2030 | On 06/05/2021 | Bond Future | 9.22 | Put | 6,481.70000 | 6.48170 | 6,625.74000 | 6.62574 | 6,481.700 | 14.16 | 0.60 | 0.00 | 0 | 700.0 | | |
| R2030 | On 06/05/2021 | Bond Future | 9.92 | Put | 4,386.42000 | 4.38642 | 4,500.52000 | 4.50052 | 4,386.420 | 14.59 | 0.46 | 0.00 | 0 | 700.0 | | |
| R2030 | On 05/08/2021 | Bond Future | | | 10.10350 | 88.44841 | | 10.14765 | 88.22075 | 14.58 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | 0.00 | 0.00 | 0 | 0.0 | | |
| R2032 | On 05/11/2020 | Bond Future | | | 10.37968 | 86.87496 | | 10.41342 | 86.67481 | 20.25 | 0.00 | 246,290,511.60 | 2,835 | 115,007.0 | | |
| R2032 | On 05/11/2020 | Bond Future | 8.94 | Call | 609.27000 | 0.60927 | 590.56000 | 0.59056 | 609.270 | 19.41 | 0.15 | 0.00 | 0 | 1,000.0 | | |
| R2032 | On 05/11/2020 | Bond Future | 9.11 | Call | 775.81000 | 0.77581 | 752.19000 | 0.75219 | 775.810 | 19.41 | 0.18 | 0.00 | 0 | 3,000.0 | | |
| R2032 | On 05/11/2020 | Bond Future | 9.44 | Call | 1,195.56000 | 1.19556 | 1,160.11000 | 1.16011 | 1,195.560 | 19.41 | 0.26 | 0.00 | 0 | 1,000.0 | | |
| R2032 | On 05/11/2020 | Bond Future | 9.61 | Call | 1,480.01000 | 1.48001 | 1,437.19000 | 1.43719 | 1,480.010 | 19.50 | 0.30 | 0.00 | 0 | 3,000.0 | | |
| R2032 | On 05/11/2020 | Bond Future | 10.99 | Put | 1,908.74000 | 1.90874 | 1,992.35000 | 1.99235 | 1,908.740 | 20.78 | 0.32 | 0.00 | 0 | 3,000.0 | | |
| R2032 | On 05/11/2020 | Bond Future | 11.08 | Put | 1,754.77000 | 1.75477 | 1,833.89000 | 1.83389 | 1,754.770 | 20.92 | 0.30 | 0.00 | 0 | 1,000.0 | | |
| R2032 | On 04/02/2021 | Bond Future | | | 10.60504 | 87.78900 | | 10.64014 | 87.58716 | 18.88 | 0.00 | 5,267,340.00 | 60 | 60.0 | | |
| R2032 | On 04/02/2021 | Bond Future | 8.79 | Call | 1,033.46000 | 1.03346 | 1,005.37000 | 1.00537 | 1,033.460 | 18.17 | 0.18 | 0.00 | 0 | 800.0 | | |
| R2032 | On 04/02/2021 | Bond Future | 9.29 | Call | 1,652.03000 | 1.65203 | 1,609.76000 | 1.60976 | 1,652.030 | 18.17 | 0.26 | 0.00 | 0 | 800.0 | | |
| R2032 | On 04/02/2021 | Bond Future | 10.82 | Put | 3,969.28000 | 3.96928 | 4,069.97000 | 4.06997 | 3,969.280 | 18.93 | 0.43 | 0.00 | 0 | 800.0 | | |
| R2032 | On 06/05/2021 | Bond Future | | | 10.83951 | 84.58516 | | 10.87609 | 84.38138 | 17.95 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2032 | On 06/05/2021 | Bond Future | 10.33 | Call | 3,781.65000 | 3.78165 | 3,702.07000 | 3.70207 | 3,781.650 | 17.44 | 0.44 | 0.00 | 0 | 736.0 | | |
| R2032 | On 06/05/2021 | Bond Future | 12.57 | Put | 1,908.43000 | 1.90843 | 1,961.84000 | 1.96184 | 1,908.430 | 19.10 | 0.22 | 0.00 | 0 | 736.0 | | |
| R2032 | On 05/08/2021 | Bond Future | | | 11.08498 | 85.51863 | | 11.12316 | 85.31270 | 17.08 | 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 05/11/2020 | Bond Future | | | 11.11250 | 85.86390 | | 11.20867 | 85.26693 | 22.85 | 0.00 | 0.00 | 0 | 103,857.0 | | |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|------------|--------------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2035 | On 04/02/2021 | Bond Future | | | 11.35154 | | 86.76672 | | 11.45182 | 86.16393 | | 21.31 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 04/02/2021 | Bond Future | 10.14 | Put | 9,944.59000 | | 9.94459 | 10,386.62000 | 10.38662 | 9,944.590 | | 20.41 | 0.71 | 33,858,604.08 | 557 | 650.00 |
| R2035 | On 04/02/2021 | Bond Future | 11.14 | Put | 5,736.50000 | | 5.73650 | 6,064.86000 | 6.06486 | 5,736.500 | | 20.99 | 0.51 | 0.00 | 0 | 650.00 |
| R2035 | On 06/05/2021 | Bond Future | | | 11.59086 | | 83.22208 | | 11.69540 | 82.61294 | | 20.29 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 06/05/2021 | Bond Future | 10.24 | Call | 2,485.59000 | | 2.48559 | 2,312.26000 | 2.31226 | 2,485.590 | | 19.41 | 0.31 | 0.00 | 0 | 793.00 |
| R2035 | On 06/05/2021 | Bond Future | 10.81 | Call | 3,597.56000 | | 3.59756 | 3,368.72000 | 3.36872 | 3,597.560 | | 19.46 | 0.40 | 0.00 | 0 | 1,650.00 |
| R2035 | On 06/05/2021 | Bond Future | 11.32 | Put | 6,532.48000 | | 6.53248 | 6,859.52000 | 6.85952 | 6,532.480 | | 19.91 | 0.51 | 0.00 | 0 | 793.00 |
| R2035 | On 06/05/2021 | Bond Future | 11.55 | Put | 5,822.87000 | | 5.82287 | 6,126.46000 | 6.12646 | 5,822.870 | | 20.11 | 0.47 | 0.00 | 0 | 1,650.00 |
| R2035 | On 06/05/2021 | Bond Future | 12.02 | Put | 4,580.89000 | | 4.58089 | 4,838.82000 | 4.83882 | 4,580.890 | | 20.53 | 0.40 | 0.00 | 0 | 793.00 |
| R2035 | On 06/05/2021 | Bond Future | 12.77 | Put | 3,183.78000 | | 3.18378 | 3,379.00000 | 3.37900 | 3,183.780 | | 21.59 | 0.30 | 0.00 | 0 | 1,650.00 |
| R2035 | On 05/08/2021 | Bond Future | | | 11.84476 | | 84.14035 | | 11.95395 | 83.52458 | | 19.20 | 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 05/11/2020 | Bond Future | | | 11.39202 | | 81.14780 | | 11.48285 | 80.59560 | | 24.37 | 0.00 | 74,493,680.40 | 918 | 139,160.00 |
| R2037 | On 04/02/2021 | Bond Future | | | 11.62469 | | 77.74655 | | 11.71935 | 77.18893 | | 23.95 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 04/02/2021 | Bond Future | 9.65 | Call | 1,146.76000 | | 1.14676 | 1,057.02000 | 1.05702 | 1,146.760 | | 22.99 | 0.18 | 0.00 | 0 | 72.00 |
| R2037 | On 04/02/2021 | Bond Future | 10.35 | Put | 10,249.15000 | | 10.24915 | 10,659.81000 | 10.65981 | 10,249.150 | | 22.99 | 0.71 | 0.00 | 0 | 72.00 |
| R2037 | On 04/02/2021 | Bond Future | 10.48 | Call | 2,320.99000 | | 2.32099 | 2,161.88000 | 2.16188 | 2,320.990 | | 22.99 | 0.32 | 0.00 | 0 | 240.00 |
| R2037 | On 04/02/2021 | Bond Future | 10.85 | Put | 7,862.01000 | | 7.86201 | 8,223.60000 | 8.22360 | 7,862.010 | | 23.08 | 0.62 | 0.00 | 0 | 72.00 |
| R2037 | On 04/02/2021 | Bond Future | 11.90 | Put | 4,352.65000 | | 4.35265 | 4,604.60000 | 4.60460 | 4,352.650 | | 24.09 | 0.42 | 0.00 | 0 | 240.00 |
| R2037 | On 04/02/2021 | Bond Future | 11.97 | Call | 6,180.47000 | | 6.18047 | 5,867.90000 | 5.86790 | 6,180.470 | | 24.16 | 0.59 | 0.00 | 0 | 300.00 |
| R2037 | On 04/02/2021 | Bond Future | 13.73 | Put | 1,339.22000 | | 1.33922 | 1,446.32000 | 1.44632 | 1,339.220 | | 25.45 | 0.17 | 0.00 | 0 | 300.00 |
| R2037 | On 06/05/2021 | Bond Future | | | 11.86621 | | 78.58040 | | 11.96490 | 78.01704 | | 21.65 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 05/08/2021 | Bond Future | | | 12.12449 | | 75.19182 | | 12.22766 | 74.62231 | | 21.69 | 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 05/11/2020 | Bond Future | | | 11.62287 | | 82.46880 | | 11.69821 | 81.99102 | | 25.24 | 0.00 | 0.00 | 0 | 69,276.00 |
| R2040 | On 05/11/2020 | Bond Future | 9.50 | Call | 292.55000 | | 0.29255 | 266.66000 | 0.26666 | 292.550 | | 23.89 | 0.07 | 0.00 | 0 | 2,000.00 |
| R2040 | On 05/11/2020 | Bond Future | 9.73 | Call | 424.76000 | | 0.42476 | 388.45000 | 0.38845 | 424.760 | | 23.89 | 0.10 | 0.00 | 0 | 2,000.00 |
| R2040 | On 05/11/2020 | Bond Future | 10.00 | Call | 636.22000 | | 0.63622 | 584.15000 | 0.58415 | 636.220 | | 23.89 | 0.14 | 0.00 | 0 | 2,380.00 |
| R2040 | On 05/11/2020 | Bond Future | 10.23 | Call | 873.51000 | | 0.87351 | 804.80000 | 0.80480 | 873.510 | | 23.89 | 0.18 | 0.00 | 0 | 2,000.00 |
| R2040 | On 05/11/2020 | Bond Future | 11.00 | Call | 2,196.18000 | | 2.19618 | 2,050.04000 | 2.05004 | 2,196.180 | | 24.26 | 0.36 | 0.00 | 0 | 2,380.00 |
| R2040 | On 05/11/2020 | Bond Future | 11.50 | Put | 4,363.10000 | | 4.36310 | 4,633.54000 | 4.63354 | 4,363.100 | | 24.96 | 0.51 | 0.00 | 0 | 2,000.00 |
| R2040 | On 05/11/2020 | Bond Future | 11.70 | Put | 3,720.89000 | | 3.72089 | 3,966.89000 | 3.96689 | 3,720.890 | | 25.18 | 0.46 | 0.00 | 0 | 2,000.00 |
| R2040 | On 04/02/2021 | Bond Future | | | 11.85689 | | 78.83117 | | 11.93550 | 78.34874 | | 24.85 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 04/02/2021 | Bond Future | 9.49 | Call | 809.38000 | | 0.80938 | 754.72000 | 0.75472 | 809.380 | | 23.75 | 0.13 | 0.00 | 0 | 500.00 |
| R2040 | On 04/02/2021 | Bond Future | 9.57 | Call | 879.61000 | | 0.87961 | 820.89000 | 0.82089 | 879.610 | | 23.75 | 0.14 | 0.00 | 0 | 800.00 |
| R2040 | On 04/02/2021 | Bond Future | 10.07 | Call | 1,426.39000 | | 1.42639 | 1,337.97000 | 1.33797 | 1,426.390 | | 23.75 | 0.21 | 0.00 | 0 | 800.00 |
| R2040 | On 04/02/2021 | Bond Future | 10.24 | Call | 1,658.33000 | | 1.65833 | 1,558.18000 | 1.55818 | 1,658.330 | | 23.75 | 0.24 | 0.00 | 0 | 500.00 |
| R2040 | On 04/02/2021 | Bond Future | 11.57 | Put | 6,315.97000 | | 6.31597 | 6,585.18000 | 6.58518 | 6,315.970 | | 24.40 | 0.52 | 0.00 | 0 | 500.00 |
| R2040 | On 04/02/2021 | Bond Future | 11.74 | Put | 5,741.51000 | | 5.74151 | 5,995.35000 | 5.99535 | 5,741.510 | | 24.58 | 0.49 | 0.00 | 0 | 800.00 |
| R2040 | On 06/05/2021 | Bond Future | | | 12.09942 | | 79.67676 | | 12.18149 | 79.18931 | | 22.38 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2040 | On 05/08/2021 | Bond Future | | | 12.35895 | 76.04995 | | 12.44486 | 75.55726 | | 22.35 | 0.00 | 0.00 | 0 | 0.0 |
| R2040 | On 31/01/2040 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On 05/11/2020 | Bond Future | | | 11.69706 | 78.99773 | | 11.79320 | 78.39276 | | 26.41 | 0.00 | 62,487,204.43 | 791 | 49,380.0 |
| R2044 | On 05/11/2020 | Bond Future | 8.87 | Call | 76.54000 | 0.07654 | | 66.57000 | 0.06657 | 76.540 | 25.04 | 0.02 | 0.00 | 0 | 1,815.0 |
| R2044 | On 05/11/2020 | Bond Future | 9.29 | Call | 176.89000 | 0.17689 | | 155.22000 | 0.15522 | 176.890 | 25.04 | 0.05 | 0.00 | 0 | 300.0 |
| R2044 | On 05/11/2020 | Bond Future | 9.34 | Call | 194.03000 | 0.19403 | | 170.45000 | 0.17045 | 194.030 | 25.04 | 0.05 | 0.00 | 0 | 525.0 |
| R2044 | On 05/11/2020 | Bond Future | 9.72 | Call | 373.99000 | 0.37399 | | 331.30000 | 0.33130 | 373.990 | 25.04 | 0.09 | 0.00 | 0 | 1,815.0 |
| R2044 | On 05/11/2020 | Bond Future | 9.97 | Call | 551.73000 | 0.55173 | | 491.47000 | 0.49147 | 551.730 | 25.04 | 0.12 | 0.00 | 0 | 300.0 |
| R2044 | On 05/11/2020 | Bond Future | 10.02 | Call | 594.05000 | 0.59405 | | 529.76000 | 0.52976 | 594.050 | 25.04 | 0.13 | 0.00 | 0 | 1,815.0 |
| R2044 | On 05/11/2020 | Bond Future | 10.04 | Call | 611.66000 | 0.61166 | | 545.71000 | 0.54571 | 611.660 | 25.04 | 0.13 | 0.00 | 0 | 525.0 |
| R2044 | On 05/11/2020 | Bond Future | 11.06 | Put | 6,422.52000 | 6.42252 | | 6,838.93000 | 6.83893 | 6,422.520 | 25.50 | 0.64 | 0.00 | 0 | 525.0 |
| R2044 | On 05/11/2020 | Bond Future | 11.17 | Put | 5,935.61000 | 5.93561 | | 6,335.23000 | 6.33523 | 5,935.610 | 25.66 | 0.61 | 0.00 | 0 | 1,815.0 |
| R2044 | On 05/11/2020 | Bond Future | 11.38 | Put | 5,084.52000 | 5.08452 | | 5,451.61000 | 5.45161 | 5,084.520 | 25.96 | 0.56 | 0.00 | 0 | 300.0 |
| R2044 | On 05/11/2020 | Bond Future | 11.43 | Put | 4,896.69000 | 4.89669 | | 5,256.00000 | 5.25600 | 4,896.690 | 26.03 | 0.54 | 0.00 | 0 | 1,815.0 |
| R2044 | On 04/02/2021 | Bond Future | | | 11.92471 | 75.44874 | | 12.02513 | 74.83777 | | 25.98 | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On 04/02/2021 | Bond Future | 9.66 | Call | 898.58000 | 0.89858 | | 821.17000 | 0.82117 | 898.580 | 24.86 | 0.15 | 0.00 | 0 | 265.0 |
| R2044 | On 04/02/2021 | Bond Future | 10.29 | Put | 12,930.88000 | 12.93088 | | 13,413.83000 | 13.41383 | 12,930.880 | 24.86 | 0.77 | 0.00 | 0 | 265.0 |
| R2044 | On 04/02/2021 | Bond Future | 10.84 | Put | 9,753.50000 | 9.75350 | | 10,181.63000 | 10.18163 | 9,753.500 | 24.86 | 0.67 | 0.00 | 0 | 265.0 |
| R2044 | On 06/05/2021 | Bond Future | | | 12.16039 | 76.25807 | | 12.26533 | 75.64071 | | 23.38 | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On 05/08/2021 | Bond Future | | | 12.41252 | 72.71874 | | 12.52250 | 72.09465 | | 23.37 | 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 05/11/2020 | Bond Future | | | 11.68137 | 77.72293 | | 11.75684 | 77.24135 | | 27.03 | 0.00 | 58,680,812.15 | 755 | 110,559.0 |
| R2048 | On 05/11/2020 | Bond Future | 10.00 | Call | 572.13000 | 0.57213 | | 524.54000 | 0.52454 | 572.130 | 25.55 | 0.13 | 0.00 | 0 | 950.0 |
| R2048 | On 05/11/2020 | Bond Future | 11.00 | Call | 2,085.56000 | 2.08556 | | 1,944.67000 | 1.94467 | 2,085.560 | 25.96 | 0.34 | 0.00 | 0 | 950.0 |
| R2048 | On 04/02/2021 | Bond Future | | | 11.90864 | 78.54019 | | 11.98756 | 78.05398 | | 25.10 | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On 04/02/2021 | Bond Future | 10.75 | Call | 2,401.43000 | 2.40143 | | 2,265.91000 | 2.26591 | 2,401.430 | 23.98 | 0.31 | 0.00 | 0 | 2,590.0 |
| R2048 | On 04/02/2021 | Bond Future | 11.50 | Call | 4,204.02000 | 4.20402 | | 4,000.17000 | 4.00017 | 4,204.020 | 24.56 | 0.46 | 0.00 | 0 | 2,590.0 |
| R2048 | On 06/05/2021 | Bond Future | | | 12.13539 | 74.97048 | | 12.21790 | 74.47915 | | 23.88 | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On 05/08/2021 | Bond Future | | | 12.37567 | 75.79776 | | 12.46213 | 75.30110 | | 22.45 | 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 |
| R208 | On 05/11/2020 | Bond Future | | | 3.36881 | 102.04699 | | 3.36665 | 102.04783 | | 0.22 | 0.00 | 0.00 | 0 | 7,525.0 |
| R208 | On 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R208/R204 | On 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R208/R207 | On 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R209 | On 05/11/2020 | Bond Future | | | 10.98708 | 65.88940 | | 11.06192 | 65.48760 | | 26.08 | 0.00 | 2,108,460.80 | 32 | 26,289.0 |
| R209 | On 04/02/2021 | Bond Future | | | 11.19267 | 66.58266 | | 11.27033 | 66.17695 | | 24.24 | 0.00 | 0.00 | 0 | 0.0 |
| R209 | On 06/05/2021 | Bond Future | | | 11.40469 | 64.15631 | | 11.48536 | 63.74636 | | 23.28 | 0.00 | 0.00 | 0 | 460.0 |

| 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 |
|--------------------------------|---------------|--------------------|--------|------------|-------------|------------|-------------|--------------|----------------|-------------------|------------|-------------------------|---------------|--------------------|---------------|
| R209 | On 06/05/2021 | Bond Future | 10.25 | Call | 2,562.72000 | 2.56272 | 2,431.81000 | 2.43181 | 2,562.720 | 22.35 | 0.35 | 0.00 | 0 | 1,000.0 | |
| R209 | On 06/05/2021 | Bond Future | 11.25 | Put | 5,465.72000 | 5.46572 | 5,676.93000 | 5.67693 | 5,465.720 | 23.04 | 0.49 | 0.00 | 0 | 1,000.0 | |
| R209 | On 06/05/2021 | Bond Future | 12.25 | Put | 3,335.28000 | 3.33528 | 3,484.61000 | 3.48461 | 3,335.280 | 24.31 | 0.34 | 0.00 | 0 | 1,000.0 | |
| R209 | On 05/08/2021 | Bond Future | | | 11.62458 | 64.86433 | 11.70844 | 64.44995 | | 22.27 | 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 05/11/2020 | Bond Future | | | 182.27374 | 182.27374 | 181.19769 | 181.19769 | | | 0.00 | 0.00 | 0 | 2,243.0 | |
| R210 | On 04/02/2021 | Bond Future | | | 184.23483 | 184.23483 | 183.14813 | 183.14813 | | | 0.00 | 0.00 | 0 | 0.0 | |
| R210 | On 06/05/2021 | Bond Future | | | 183.56314 | 183.56314 | 182.46488 | 182.46488 | | | 0.00 | 0.00 | 0 | 0.0 | |
| R210 | On 05/08/2021 | Bond Future | | | 185.63044 | 185.63044 | 184.51998 | 184.51998 | | | 0.00 | 0.00 | 0 | 0.0 | |
| R210 | On 31/03/2028 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | |
| R212 | On 05/11/2020 | Bond Future | | | 166.79496 | 166.79496 | 166.83608 | 166.83608 | | | 0.00 | 0.00 | 0 | 6,967.0 | |
| R212 | On 04/02/2021 | Bond Future | | | 166.31139 | 166.31139 | 166.35373 | 166.35373 | | | 0.00 | 0.00 | 0 | 0.0 | |
| R212 | On 06/05/2021 | Bond Future | | | 168.13290 | 168.13290 | 168.17601 | 168.17601 | | | 0.00 | 0.00 | 0 | 0.0 | |
| R212 | On 05/08/2021 | Bond Future | | | 167.71526 | 167.71526 | 167.75904 | 167.75904 | | | 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 05/11/2020 | Bond Future | | | 9.90127 | 82.87617 | 9.94515 | 82.63236 | | 19.21 | 0.00 | 0.00 | 0 | 16,316.0 | |
| R213 | On 04/02/2021 | Bond Future | | | 10.11537 | 83.74752 | 10.16103 | 83.50155 | | 17.87 | 0.00 | 0.00 | 0 | 0.0 | |
| R213 | On 06/05/2021 | Bond Future | | | 10.33093 | 81.11573 | 10.37847 | 80.86725 | | 17.01 | 0.00 | 0.00 | 0 | 0.0 | |
| R213 | On 05/08/2021 | Bond Future | | | 10.56004 | 82.01051 | 10.60962 | 81.75945 | | 16.24 | 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 05/11/2020 | Bond Future | | | 11.25327 | 63.58902 | 11.32815 | 63.18248 | | 27.94 | 0.00 | 185,743,527.42 | 2,921 | 15,786.0 | |
| R214 | On 04/02/2021 | Bond Future | | | 11.45892 | 64.25765 | 11.53680 | 63.84714 | | 25.91 | 0.00 | 0.00 | 0 | 0.0 | |
| R214 | On 06/05/2021 | Bond Future | | | 11.66339 | 61.66913 | 11.74435 | 61.25439 | | 24.92 | 0.00 | 0.00 | 0 | 0.0 | |
| R214 | On 05/08/2021 | Bond Future | | | 11.87863 | 62.34961 | 11.96297 | 61.93030 | | 23.77 | 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 : | | | | | | | | | | | | 1,237,565,671.31 | 13,573 | 1 187 702.0 | |

| 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 |
|---------------------|--------|------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| Grand Total: | | | | | | | | | | | 1,237,565,671.31 | 13,573 | 1 187 702.0 |