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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/02/2021

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------|---------------|--------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | | | |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | | 90.77000 | 90.77000 | | 90.75000 | 90.75000 | | | 0.00 | 0.00 | 0 | 51.0 |
| AL37 | On 06/05/2021 | Index Future | | 779.47400 | 779.47400 | | 780.58400 | 780.58400 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 05/08/2021 | Index Future | | 787.73000 | 787.73000 | | 788.85400 | 788.85400 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 04/11/2021 | Index Future | | 796.44300 | 796.44300 | | 797.58200 | 797.58200 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 03/02/2022 | Index Future | | 805.39200 | 805.39200 | | 806.54500 | 806.54500 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 06/05/2021 | Index Future | | 875.48200 | 875.48200 | | 876.38300 | 876.38300 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 05/08/2021 | Index Future | | 884.75400 | 884.75400 | | 885.66800 | 885.66800 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 04/11/2021 | Index Future | | 894.54100 | 894.54100 | | 895.46700 | 895.46700 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 03/02/2022 | Index Future | | 904.59200 | 904.59200 | | 905.53000 | 905.53000 | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On 06/05/2021 | Index Future | | 770.54900 | 770.54900 | | 769.91800 | 769.91800 | | | 0.00 | 0.00 | 0 | 306.0 |
| ALBI | On 05/08/2021 | Index Future | | 778.71000 | 778.71000 | | 778.07600 | 778.07600 | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On 04/11/2021 | Index Future | | 787.32300 | 787.32300 | | 786.68400 | 786.68400 | | | 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 03/02/2022 | Index Future | | 796.17000 | 796.17000 | | 795.52500 | 795.52500 | | | 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 06/05/2021 | Bond Future | | 11.41707 | 75.54274 | | 11.44060 | 75.41790 | | | 0.00 | 0.00 | 0 | 350.0 |
| ES33 | On 05/08/2021 | Bond Future | | 11.66983 | 76.35153 | | 11.69432 | 76.22562 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 04/11/2021 | Bond Future | | 11.92563 | 73.41343 | | 11.95113 | 73.28633 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 03/02/2022 | Bond Future | | 12.20008 | 74.23936 | | 12.22670 | 74.11093 | | | 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 06/05/2021 | Bond Future | | 11.97974 | 73.85125 | | 12.00834 | 73.68261 | | | 0.00 | 0.00 | 0 | 4,779.0 |
| ES42 | On 05/08/2021 | Bond Future | | 12.22083 | 74.64262 | | 12.25067 | 74.47242 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 04/11/2021 | Bond Future | | 12.46660 | 71.20290 | | 12.49777 | 71.03103 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 03/02/2022 | Bond Future | | 12.72140 | 72.00457 | | 12.75398 | 71.83090 | | | 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 06/05/2021 | GOVI | | 761.26600 | 761.26600 | | 760.68800 | 760.68800 | | | 0.00 | 0.00 | 0 | 975.0 |
| GOVI | On 05/08/2021 | GOVI | | 769.32800 | 769.32800 | | 768.74700 | 768.74700 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 04/11/2021 | GOVI | | 777.83800 | 777.83800 | | 777.25200 | 777.25200 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 03/02/2022 | GOVI | | 786.57800 | 786.57800 | | 785.98700 | 785.98700 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 06/05/2021 | Bond Future | | 150.81021 | 150.81021 | | 151.14791 | 151.14791 | | | 0.00 | 0.00 | 0 | 7,790.0 |
| I2025 | On 05/08/2021 | Bond Future | | 150.93271 | 150.93271 | | 151.27466 | 151.27466 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 04/11/2021 | Bond Future | | 152.62156 | 152.62156 | | 152.96770 | 152.96770 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 03/02/2022 | Bond Future | | 152.81632 | 152.81632 | | 153.16660 | 153.16660 | | | 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 06/05/2021 | Bond Future | | 108.24853 | 108.24853 | | 110.83500 | 110.83500 | | | 0.00 | 0.00 | 0 | 2,382.0 |
| I2029 | On 05/08/2021 | Bond Future | | 109.43424 | 109.43424 | | 112.04940 | 112.04940 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 04/11/2021 | Bond Future | | 109.50919 | 109.50919 | | 112.15390 | 112.15390 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 03/02/2022 | Bond Future | | 110.76571 | 110.76571 | | 113.44090 | 113.44090 | | | 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 06/05/2021 | Bond Future | 102.51734 | | 102.51734 | | 104.12379 | 104.12379 | | | 0.00 | 0.00 | 0 | 9,583.0 |
| I2033 | On 05/08/2021 | Bond Future | 103.64007 | | 103.64007 | | 105.26451 | 105.26451 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 04/11/2021 | Bond Future | 103.57603 | | 103.57603 | | 105.21883 | 105.21883 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 03/02/2022 | Bond Future | 104.76442 | | 104.76442 | | 106.42624 | 106.42624 | | | 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 06/05/2021 | Bond Future | 116.67541 | | 116.67541 | | 116.66836 | 116.66836 | | | 0.00 | 0.00 | 0 | 7,799.0 |
| I2038 | On 05/08/2021 | Bond Future | 116.23290 | | 116.23290 | | 116.22621 | 116.22621 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 04/11/2021 | Bond Future | 117.53368 | | 117.53368 | | 117.52721 | 117.52721 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 03/02/2022 | Bond Future | 117.13143 | | 117.13143 | | 117.12502 | 117.12502 | | | 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 06/05/2021 | Bond Future | 104.92134 | | 104.92134 | | 106.37196 | 106.37196 | | | 0.00 | 0.00 | 0 | 14,893.0 |
| I2046 | On 05/08/2021 | Bond Future | 106.07064 | | 106.07064 | | 107.53745 | 107.53745 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 04/11/2021 | Bond Future | 105.45154 | | 105.45154 | | 106.93508 | 106.93508 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 03/02/2022 | Bond Future | 106.66158 | | 106.66158 | | 108.16233 | 108.16233 | | | 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 06/05/2021 | Bond Future | 107.82825 | | 107.82825 | | 109.97517 | 109.97517 | | | 0.00 | 0.00 | 0 | 10,904.0 |
| I2050 | On 05/08/2021 | Bond Future | 107.08299 | | 107.08299 | | 109.25401 | 109.25401 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 04/11/2021 | Bond Future | 108.28141 | | 108.28141 | | 110.47691 | 110.47691 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 03/02/2022 | Bond Future | 107.57773 | | 107.57773 | | 109.79861 | 109.79861 | | | 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 06/05/2021 | Index Future | 280.94300 | | 280.94300 | | 283.52400 | 283.52400 | | | 0.00 | 193,850,670.00 | 69 | 906.0 |
| IGOV | On 05/08/2021 | Index Future | 283.98700 | | 283.98700 | | 286.59800 | 286.59800 | | | 0.00 | 0.00 | 0 | 0.0 |
| IGOV | On 04/11/2021 | Index Future | 287.19700 | | 287.19700 | | 289.83700 | 289.83700 | | | 0.00 | 0.00 | 0 | 0.0 |
| IGOV | On 03/02/2022 | Index Future | 290.49100 | | 290.49100 | | 293.16300 | 293.16300 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 17/03/2021 | Jibar Tradeable Future | 3.66500 | | 96.33500 | | 3.69500 | 96.30500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 21/04/2021 | Jibar Tradeable Future | 3.73500 | | 96.26500 | | 3.70500 | 96.29500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 19/05/2021 | Jibar Tradeable Future | 3.75000 | | 96.25000 | | 3.74000 | 96.26000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/06/2021 | Jibar Tradeable Future | 3.78500 | | 96.21500 | | 3.74500 | 96.25500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 21/07/2021 | Jibar Tradeable Future | 3.80000 | | 96.20000 | | 3.79000 | 96.21000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 18/08/2021 | Jibar Tradeable Future | 3.91000 | | 96.09000 | | 3.86000 | 96.14000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/09/2021 | Jibar Tradeable Future | 3.93000 | | 96.07000 | | 3.90000 | 96.10000 | | | 0.00 | 0.00 | 0 | 30,000.0 |
| JIBAR FUTURE | On 15/12/2021 | Jibar Tradeable Future | 4.26500 | | 95.73500 | | 4.23500 | 95.76500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 16/03/2022 | Jibar Tradeable Future | 4.54000 | | 95.46000 | | 4.48000 | 95.52000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/06/2022 | Jibar Tradeable Future | 4.84000 | | 95.16000 | | 4.76000 | 95.24000 | | | 0.00 | 11,178,950.00 | 470 | 471.0 |
| JIBAR FUTURE | On 21/09/2022 | Jibar Tradeable Future | 5.04500 | | 94.95500 | | 4.98500 | 95.01500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 21/12/2022 | Jibar Tradeable Future | 5.29500 | | 94.70500 | | 5.25500 | 94.74500 | | | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 06/05/2021 | Bond Future | 7.45744 | | 117.79876 | | 7.42296 | 117.96790 | | 6.89 | 0.00 | 41,229,566.00 | 350 | 106,300.0 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Options Inter |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R186 | On 06/05/2021 | Bond Future | 7.30 | Put | 1,822.32000 | | 1.82232 | 1,646.86000 | 1,646.86 | 1,822.320 | | 6.83 | 0.58 | 0.00 | 0 | 15,177.0 |
| R186 | On 05/08/2021 | Bond Future | | | 7.65154 | | 113.77928 | 7.61480 | 113.95066 | | | 6.53 | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 04/11/2021 | Bond Future | | | 7.84773 | | 115.02645 | 7.80859 | 115.19997 | | | 6.61 | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 03/02/2022 | Bond Future | | | 8.06399 | | 111.03883 | 8.02218 | 111.21447 | | | 6.39 | 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 06/05/2021 | Bond Future | | | 319.63253 | | 319.63253 | 320.45583 | 320.45583 | | | | 0.00 | 0.00 | 0 | 2,074.0 |
| R197 | On 05/08/2021 | Bond Future | | | 315.13657 | | 315.13657 | 315.97007 | 315.97007 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 04/11/2021 | Bond Future | | | 318.66351 | | 318.66351 | 319.50708 | 319.50708 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 03/02/2022 | Bond Future | | | 314.22767 | | 314.22767 | 315.08126 | 315.08126 | | | | 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 06/05/2021 | Bond Future | | | 227.97229 | | 227.97229 | 230.95652 | 230.95652 | | | | 0.00 | 0.00 | 0 | 8,028.0 |
| R202 | On 05/08/2021 | Bond Future | | | 226.22158 | | 226.22158 | 229.23939 | 229.23939 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 04/11/2021 | Bond Future | | | 228.75307 | | 228.75307 | 231.80503 | 231.80503 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 03/02/2022 | Bond Future | | | 227.07963 | | 227.07963 | 230.16673 | 230.16673 | | | | 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 06/05/2021 | Bond Future | | | 5.34693 | | 105.58578 | 5.43790 | 105.42710 | | | 1.74 | 0.00 | 0.00 | 0 | 40,958.0 |
| R2023 | On 05/08/2021 | Bond Future | | | 5.52748 | | 106.71595 | 5.63401 | 106.55597 | | | 1.85 | 0.00 | 0.00 | 0 | 0.0 |
| R2023 | On 04/11/2021 | Bond Future | | | 5.74317 | | 103.97754 | 5.87090 | 103.81606 | | | 1.73 | 0.00 | 0.00 | 0 | 0.0 |
| R2023 | On 03/02/2022 | Bond Future | | | 6.05707 | | 105.14680 | 6.21702 | 104.98364 | | | 1.48 | 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 06/05/2021 | Bond Future | | | 9.16183 | | 95.31106 | 9.12275 | 95.53239 | | | 11.41 | 0.00 | 0.00 | 0 | 113,541.0 |
| R2030 | On 06/05/2021 | Bond Future | 7.97 | Call | 126.29000 | | 0.12629 | 119.42000 | 0.11942 | 126.290 | | 10.75 | 0.07 | 0.00 | 0 | 700.0 |
| R2030 | On 06/05/2021 | Bond Future | 8.77 | Call | 969.94000 | | 0.96994 | 990.70000 | 0.99070 | 969.940 | | 11.27 | 0.33 | 0.00 | 0 | 300.0 |
| R2030 | On 06/05/2021 | Bond Future | 8.90 | Put | 2,732.26000 | | 2.73226 | 2,544.76000 | 2,544.76 | 2,732.260 | | 11.35 | 0.61 | 0.00 | 0 | 2,500.0 |
| R2030 | On 06/05/2021 | Bond Future | 8.95 | Put | 2,558.00000 | | 2.55800 | 2,376.03000 | 2,376.03 | 2,558.000 | | 11.38 | 0.59 | 0.00 | 0 | 2,500.0 |
| R2030 | On 06/05/2021 | Bond Future | 9.00 | Put | 2,391.21000 | | 2.39121 | 2,215.03000 | 2,215.03 | 2,391.210 | | 11.41 | 0.57 | 0.00 | 0 | 5,000.0 |
| R2030 | On 06/05/2021 | Bond Future | 9.22 | Put | 1,750.83000 | | 1.75083 | 1,608.30000 | 1,608.30 | 1,750.830 | | 11.58 | 0.46 | 0.00 | 0 | 700.0 |
| R2030 | On 06/05/2021 | Bond Future | 9.27 | Call | 2,234.81000 | | 2.23481 | 2,321.31000 | 2,321.31 | 2,234.810 | | 11.62 | 0.56 | 0.00 | 0 | 300.0 |
| R2030 | On 06/05/2021 | Bond Future | 9.92 | Put | 577.92000 | | 0.57792 | 489.17000 | 0.48917 | 577.920 | | 12.43 | 0.20 | 0.00 | 0 | 700.0 |
| R2030 | On 06/05/2021 | Bond Future | 10.95 | Put | 52.74000 | | 0.05274 | 35.82000 | 0.03582 | 52.740 | | 12.54 | 0.03 | 0.00 | 0 | 300.0 |
| R2030 | On 05/08/2021 | Bond Future | | | 9.37338 | | 92.32627 | 9.33241 | 92.55034 | | | 11.19 | 0.00 | 0.00 | 0 | 0.0 |
| R2030 | On 05/08/2021 | Bond Future | 7.70 | Call | 230.65000 | | 0.23065 | 206.21000 | 0.20621 | 230.650 | | 10.57 | 0.08 | 0.00 | 0 | 200.0 |
| R2030 | On 05/08/2021 | Bond Future | 8.78 | Call | 1,364.32000 | | 1.36432 | 1,369.82000 | 1.36982 | 1,364.320 | | 10.90 | 0.33 | 0.00 | 0 | 200.0 |
| R2030 | On 05/08/2021 | Bond Future | 8.95 | Call | 1,703.11000 | | 1.70311 | 1,715.45000 | 1.71545 | 1,703.110 | | 11.01 | 0.38 | 0.00 | 0 | 600.0 |
| R2030 | On 05/08/2021 | Bond Future | 9.45 | Call | 2,966.78000 | | 2.96678 | 3,028.50000 | 3.02850 | 2,966.780 | | 11.32 | 0.54 | 0.00 | 0 | 600.0 |

| 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 05/08/2021 | Bond Future | 10.30 | Put | 1,080.86000 | | 1.08086 | | 939.98000 | 0.93998 | 1,080.860 | 12.18 | 0.24 | 0.00 | 0 | 200.0 |
| R2030 | On 05/08/2021 | Bond Future | 12.10 | Put | 66.24000 | | 0.06624 | | 47.13000 | 0.04713 | 66.240 | 12.18 | 0.02 | 0.00 | 0 | 600.0 |
| R2030 | On 04/11/2021 | Bond Future | | | 9.57616 | | 93.33856 | | 9.53330 | 93.56536 | | 11.23 | 0.00 | 0.00 | 0 | 0.0 |
| R2030 | On 04/11/2021 | Bond Future | 8.27 | Call | 954.80000 | | 0.95480 | | 779.85000 | 0.77985 | 954.800 | 10.69 | 0.21 | 0.00 | 0 | 300.0 |
| R2030 | On 04/11/2021 | Bond Future | 8.77 | Call | 1,664.90000 | | 1.66490 | | 1,505.68000 | 1.50568 | 1,664.900 | 10.83 | 0.32 | 0.00 | 0 | 300.0 |
| R2030 | On 04/11/2021 | Bond Future | 11.44 | Put | 691.97000 | | 0.69197 | | 511.27000 | 0.51127 | 691.970 | 12.09 | 0.14 | 0.00 | 0 | 300.0 |
| R2030 | On 03/02/2022 | Bond Future | | | 9.79662 | | 90.38431 | | 9.75170 | 90.61376 | | 11.04 | 0.00 | 0.00 | 0 | 0.0 |
| R2030 | On 03/02/2022 | Bond Future | 8.39 | Call | 1,153.73000 | | 1.15373 | | 941.15000 | 0.94115 | 1,153.730 | 10.44 | 0.23 | 0.00 | 0 | 101.0 |
| R2030 | On 03/02/2022 | Bond Future | 9.35 | Put | 5,086.00000 | | 5.08600 | | 4,693.46000 | 4.69346 | 5,086.000 | 10.80 | 0.58 | 0.00 | 0 | 101.0 |
| R2030 | On 03/02/2022 | Bond Future | 9.78 | Put | 3,902.17000 | | 3.90217 | | 3,550.02000 | 3.55002 | 3,902.170 | 11.06 | 0.48 | 0.00 | 0 | 101.0 |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2032 | On 06/05/2021 | Bond Future | | | 9.87740 | | 90.19807 | | 9.88492 | 90.15224 | | 13.55 | 0.00 | 0.00 | 0 | 124,744.0 |
| R2032 | On 06/05/2021 | Bond Future | 10.33 | Call | 3,759.24000 | | 3.75924 | | 3,782.53000 | 3.78253 | 3,759.240 | 13.91 | 0.70 | 0.00 | 0 | 736.0 |
| R2032 | On 06/05/2021 | Bond Future | 12.57 | Put | 5.80000 | | 0.00580 | | 4.52000 | 0.00452 | 5.800 | 15.01 | 0.00 | 0.00 | 0 | 736.0 |
| R2032 | On 05/08/2021 | Bond Future | | | 10.08631 | | 91.16399 | | 10.09409 | 91.11802 | | 12.93 | 0.00 | 0.00 | 0 | 0.0 |
| R2032 | On 04/11/2021 | Bond Future | | | 10.29615 | | 88.01803 | | 10.30422 | 87.97177 | | 13.61 | 0.00 | 0.00 | 0 | 0.0 |
| R2032 | On 04/11/2021 | Bond Future | 9.33 | Call | 1,663.56000 | | 1.66356 | | 1,408.19000 | 1.40819 | 1,663.560 | 12.95 | 0.29 | 0.00 | 0 | 700.0 |
| R2032 | On 04/11/2021 | Bond Future | 9.83 | Call | 2,720.98000 | | 2.72098 | | 2,434.51000 | 2.43451 | 2,720.980 | 13.32 | 0.41 | 0.00 | 0 | 700.0 |
| R2032 | On 04/11/2021 | Bond Future | 12.81 | Put | 442.56000 | | 0.44256 | | 330.18000 | 0.33018 | 442.560 | 14.66 | 0.09 | 0.00 | 0 | 700.0 |
| R2032 | On 03/02/2022 | Bond Future | | | 10.51839 | | 89.00833 | | 10.52679 | 88.96167 | | 12.83 | 0.00 | 0.00 | 0 | 0.0 |
| R2032 | On 03/02/2022 | Bond Future | 8.91 | Call | 1,163.94000 | | 1.16394 | | 879.12000 | 0.87912 | 1,163.940 | 12.14 | 0.21 | 0.00 | 0 | 198.0 |
| R2032 | On 03/02/2022 | Bond Future | 9.14 | Call | 1,445.33000 | | 1.44533 | | 1,127.89000 | 1.12789 | 1,445.330 | 12.14 | 0.25 | 0.00 | 0 | 97.0 |
| R2032 | On 03/02/2022 | Bond Future | 9.81 | Put | 6,668.43000 | | 6.66843 | | 6,397.63000 | 6.39763 | 6,668.430 | 12.35 | 0.62 | 0.00 | 0 | 198.0 |
| R2032 | On 03/02/2022 | Bond Future | 10.14 | Put | 5,526.37000 | | 5.52637 | | 5,238.60000 | 5.23860 | 5,526.370 | 12.59 | 0.55 | 0.00 | 0 | 97.0 |
| R2032 | On 03/02/2022 | Bond Future | 10.45 | Put | 4,598.07000 | | 4.59807 | | 4,304.00000 | 4.30400 | 4,598.070 | 12.80 | 0.49 | 0.00 | 0 | 198.0 |
| R2032 | On 03/02/2022 | Bond Future | 10.66 | Put | 4,042.55000 | | 4.04255 | | 3,764.52000 | 3.76452 | 4,042.550 | 12.93 | 0.45 | 0.00 | 0 | 97.0 |
| R2032 | On 31/03/2032 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2035 | On 06/05/2021 | Bond Future | | | 10.48547 | | 90.09727 | | 10.51865 | 89.87877 | | 14.90 | 0.00 | 53,427,681.11 | 593 | 99,446.0 |
| R2035 | On 06/05/2021 | Bond Future | 10.05 | Call | 1,092.65000 | | 1.09265 | | 1,065.27000 | 1.06527 | 1,092.650 | 14.27 | 0.31 | 0.00 | 0 | 500.0 |
| R2035 | On 06/05/2021 | Bond Future | 10.24 | Call | 1,571.36000 | | 1.57136 | | 1,515.59000 | 1.51559 | 1,571.360 | 14.58 | 0.40 | 0.00 | 0 | 223.0 |
| R2035 | On 06/05/2021 | Bond Future | 10.40 | Call | 2,044.44000 | | 2.04444 | | 1,973.13000 | 1.97313 | 2,044.440 | 14.78 | 0.47 | 0.00 | 0 | 600.0 |
| R2035 | On 06/05/2021 | Bond Future | 10.55 | Put | 2,126.35000 | | 2.12635 | | 2,262.74000 | 2.26274 | 2,126.350 | 14.96 | 0.46 | 0.00 | 0 | 500.0 |
| R2035 | On 06/05/2021 | Bond Future | 10.81 | Call | 3,564.64000 | | 3.56464 | | 3,472.46000 | 3.47246 | 3,564.640 | 15.32 | 0.65 | 0.00 | 0 | 1,650.0 |
| R2035 | On 06/05/2021 | Bond Future | 11.05 | Put | 1,024.44000 | | 1.02444 | | 1,131.39000 | 1.13139 | 1,024.440 | 15.76 | 0.26 | 0.00 | 0 | 500.0 |
| R2035 | On 06/05/2021 | Bond Future | 11.15 | Call | 5,112.63000 | | 5.11263 | | 4,992.04000 | 4.99204 | 5,112.630 | 15.96 | 0.77 | 0.00 | 0 | 600.0 |
| R2035 | On 06/05/2021 | Bond Future | 11.32 | Put | 682.19000 | | 0.68219 | | 749.69000 | 0.74969 | 682.190 | 16.31 | 0.19 | 0.00 | 0 | 223.0 |
| R2035 | On 06/05/2021 | Bond Future | 11.55 | Put | 471.31000 | | 0.47131 | | 489.64000 | 0.48964 | 471.310 | 16.68 | 0.14 | 0.00 | 0 | 1,650.0 |
| R2035 | On 06/05/2021 | Bond Future | 12.02 | Put | 177.97000 | | 0.17797 | | 184.83000 | 0.18483 | 177.970 | 16.68 | 0.06 | 0.00 | 0 | 223.0 |
| R2035 | On 06/05/2021 | Bond Future | 12.77 | Put | 28.20000 | | 0.02820 | | 29.13000 | 0.02913 | 28.200 | 16.68 | 0.01 | 0.00 | 0 | 1,650.0 |
| R2035 | On 06/05/2021 | Bond Future | 12.91 | Put | 19.23000 | | 0.01923 | | 19.83000 | 0.01983 | 19.230 | 16.68 | 0.01 | 0.00 | 0 | 600.0 |
| R2035 | On 05/08/2021 | Bond Future | | | 10.69663 | | 91.06166 | | 10.73113 | 90.84119 | | 14.48 | 0.00 | 0.00 | 0 | 0.0 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-----------|-------------|-----------|--------------|----------------|-------------------|--------------|-------|-------------|------------------|---------------|
| R2035 | On 05/08/2021 | Bond Future | 10.02 | Call | 1,590.26000 | 1.59026 | 1,515.78000 | 1.51578 | 1,590.260 | 13.69 | 0.31 | 0.00 | 0 | 100.0 | | |
| R2035 | On 05/08/2021 | Bond Future | 10.77 | Put | 3,247.89000 | 3.24789 | 3,329.69000 | 3.32969 | 3,247.890 | 14.50 | 0.46 | 0.00 | 0 | 100.0 | | |
| R2035 | On 05/08/2021 | Bond Future | 11.37 | Put | 1,876.84000 | 1.87684 | 1,960.17000 | 1.96017 | 1,876.840 | 15.24 | 0.30 | 0.00 | 0 | 100.0 | | |
| R2035 | On 04/11/2021 | Bond Future | | | 10.90819 | 87.58472 | 10.94406 | 87.36208 | | 15.31 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2035 | On 04/11/2021 | Bond Future | 10.12 | Call | 2,248.01000 | 2.24801 | 1,904.63000 | 1.90463 | 2,248.010 | 14.54 | 0.34 | 0.00 | 0 | 400.0 | | |
| R2035 | On 04/11/2021 | Bond Future | 10.23 | Call | 2,504.58000 | 2.50458 | 2,150.52000 | 2.15052 | 2,504.580 | 14.64 | 0.37 | 0.00 | 0 | 782.0 | | |
| R2035 | On 04/11/2021 | Bond Future | 10.62 | Call | 3,537.45000 | 3.53745 | 3,147.62000 | 3.14762 | 3,537.450 | 15.00 | 0.46 | 0.00 | 0 | 400.0 | | |
| R2035 | On 04/11/2021 | Bond Future | 11.08 | Put | 3,916.27000 | 3.91627 | 3,737.80000 | 3.73780 | 3,916.270 | 15.38 | 0.44 | 0.00 | 0 | 782.0 | | |
| R2035 | On 04/11/2021 | Bond Future | 11.75 | Put | 2,465.78000 | 2.46578 | 2,333.01000 | 2.33301 | 2,465.780 | 16.14 | 0.31 | 0.00 | 0 | 782.0 | | |
| R2035 | On 04/11/2021 | Bond Future | 13.82 | Put | 366.69000 | 0.36669 | 278.69000 | 0.27869 | 366.690 | 16.51 | 0.07 | 0.00 | 0 | 400.0 | | |
| R2035 | On 03/02/2022 | Bond Future | | | 11.13518 | 88.56993 | 11.17258 | 88.34486 | | 14.39 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2035 | On 03/02/2022 | Bond Future | 9.70 | Call | 1,586.68000 | 1.58668 | 1,250.73000 | 1.25073 | 1,586.680 | 13.64 | 0.24 | 0.00 | 0 | 683.0 | | |
| R2035 | On 03/02/2022 | Bond Future | 10.65 | Put | 6,492.88000 | 6.49288 | 6,340.22000 | 6.34022 | 6,492.880 | 13.94 | 0.57 | 0.00 | 0 | 683.0 | | |
| R2035 | On 03/02/2022 | Bond Future | 11.39 | Put | 4,188.76000 | 4.18876 | 4,019.15000 | 4.01915 | 4,188.760 | 14.49 | 0.42 | 0.00 | 0 | 683.0 | | |
| R2035 | On 28/02/2035 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | | |
| R2037 | On 06/05/2021 | Bond Future | | | 10.71784 | 85.63508 | 10.74591 | 85.45105 | | 15.99 | 0.00 | 3,682,308.44 | 43 | 130,141.0 | | |
| R2037 | On 05/08/2021 | Bond Future | | | 10.93072 | 82.29636 | 10.95991 | 82.11067 | | 16.31 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2037 | On 04/11/2021 | Bond Future | | | 11.13284 | 83.19898 | 11.16315 | 83.01143 | | 16.41 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2037 | On 03/02/2022 | Bond Future | | | 11.34962 | 79.88061 | 11.38117 | 79.69110 | | 16.23 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2037 | On 31/01/2037 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | | |
| R2040 | On 06/10/2015 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | | |
| R2040 | On 06/05/2021 | Bond Future | | | 10.86497 | 87.65935 | 10.89816 | 87.42766 | | 16.23 | 0.00 | 0.00 | 0 | 79,050.0 | | |
| R2040 | On 06/05/2021 | Bond Future | 10.83 | Call | 2,311.74000 | 2.31174 | 2,274.23000 | 2.27423 | 2,311.740 | 15.98 | 0.50 | 0.00 | 0 | 300.0 | | |
| R2040 | On 06/05/2021 | Bond Future | 11.58 | Call | 5,625.90000 | 5.62590 | 5,525.51000 | 5.52551 | 5,625.900 | 17.31 | 0.78 | 0.00 | 0 | 300.0 | | |
| R2040 | On 06/05/2021 | Bond Future | 13.38 | Put | 19.13000 | 0.01913 | 21.94000 | 0.02194 | 19.130 | 18.31 | 0.01 | 0.00 | 0 | 300.0 | | |
| R2040 | On 05/08/2021 | Bond Future | | | 11.07398 | 84.09200 | 11.10852 | 83.85817 | | 16.80 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2040 | On 05/08/2021 | Bond Future | 11.05 | Call | 3,665.20000 | 3.66520 | 3,486.41000 | 3.48641 | 3,665.200 | 16.86 | 0.52 | 0.00 | 0 | 900.0 | | |
| R2040 | On 05/08/2021 | Bond Future | 11.55 | Call | 5,598.77000 | 5.59877 | 5,392.70000 | 5.39270 | 5,598.770 | 17.58 | 0.65 | 0.00 | 0 | 900.0 | | |
| R2040 | On 05/08/2021 | Bond Future | 14.80 | Put | 37.89000 | 0.03789 | 36.45000 | 0.03645 | 37.890 | 18.46 | 0.01 | 0.00 | 0 | 900.0 | | |
| R2040 | On 04/11/2021 | Bond Future | | | 11.27212 | 85.01432 | 11.30800 | 84.77815 | | 16.90 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2040 | On 03/02/2022 | Bond Future | | | 11.48444 | 81.46621 | 11.52182 | 81.22748 | | 16.70 | 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 06/05/2021 | Bond Future | | | 10.92899 | 84.22707 | 10.97242 | 83.92149 | | 17.09 | 0.00 | 0.00 | 0 | 61,789.0 | | |
| R2044 | On 06/05/2021 | Bond Future | 10.70 | Call | 1,712.36000 | 1.71236 | 1,670.00000 | 1.67000 | 1,712.360 | 16.59 | 0.41 | 0.00 | 0 | 3,100.0 | | |
| R2044 | On 06/05/2021 | Bond Future | 11.10 | Put | 1,950.09000 | 1.95009 | 2,161.92000 | 2.16192 | 1,950.090 | 17.25 | 0.41 | 0.00 | 0 | 3,100.0 | | |
| R2044 | On 06/05/2021 | Bond Future | 11.35 | Call | 4,238.30000 | 4.23830 | 4,122.08000 | 4.12208 | 4,238.300 | 17.70 | 0.69 | 0.00 | 0 | 3,100.0 | | |
| R2044 | On 06/05/2021 | Bond Future | 11.40 | Put | 1,259.94000 | 1.25994 | 1,443.21000 | 1.44321 | 1,259.940 | 17.81 | 0.29 | 0.00 | 0 | 3,100.0 | | |
| R2044 | On 06/05/2021 | Bond Future | 11.79 | Put | 712.94000 | 0.71294 | 835.85000 | 0.83585 | 712.940 | 18.75 | 0.18 | 0.00 | 0 | 3,100.0 | | |
| R2044 | On 06/05/2021 | Bond Future | 12.50 | Put | 195.43000 | 0.19543 | 220.38000 | 0.22038 | 195.430 | 19.28 | 0.06 | 0.00 | 0 | 3,100.0 | | |
| R2044 | On 05/08/2021 | Bond Future | | | 11.12978 | 80.74819 | 11.17501 | 80.43963 | | 17.69 | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2044 | On 04/11/2021 | Bond Future | | | 11.31985 | | 81.63388 | | 11.36686 | 81.32214 | | 17.78 | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On 03/02/2022 | Bond Future | | | 11.52329 | | 78.17283 | | 11.57227 | 77.85776 | | 17.55 | 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 06/05/2021 | Bond Future | | | 10.84782 | | 83.48530 | | 10.88590 | 83.20853 | | 17.40 | 0.00 | 20,036,472.00 | 240 | 132,207.0 |
| R2048 | On 06/05/2021 | Bond Future | 10.20 | Call | 646.61000 | | 0.64661 | | 0.00000 | 0.00000 | 646.610 | 15.69 | 0.21 | 20,663,508.15 | 1,200 | 1,200.0 |
| R2048 | On 06/05/2021 | Bond Future | 10.80 | Call | 2,306.95000 | | 2.30695 | | 0.00000 | 0.00000 | 2,306.950 | 17.08 | 0.49 | 48,954,018.59 | 1,200 | 1,200.0 |
| R2048 | On 05/08/2021 | Bond Future | | | 11.03461 | | 84.37895 | | 11.07424 | 84.09950 | | 17.11 | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On 05/08/2021 | Bond Future | 10.00 | Call | 958.96000 | | 0.95896 | | 853.41000 | 0.85341 | 958.960 | 15.57 | 0.21 | 22,652,862.66 | 1,300 | 1,300.0 |
| R2048 | On 05/08/2021 | Bond Future | 10.30 | Call | 1,585.05000 | | 1.58505 | | 1,444.17000 | 1.44417 | 1,585.050 | 16.11 | 0.29 | 0.00 | 0 | 1,300.0 |
| R2048 | On 05/08/2021 | Bond Future | 10.60 | Call | 2,387.23000 | | 2.38723 | | 2,215.61000 | 2.21561 | 2,387.230 | 16.59 | 0.39 | 42,838,908.97 | 1,300 | 1,300.0 |
| R2048 | On 05/08/2021 | Bond Future | 10.90 | Call | 3,344.43000 | | 3.34443 | | 3,145.28000 | 3.14528 | 3,344.430 | 16.99 | 0.48 | 0.00 | 0 | 1,300.0 |
| R2048 | On 04/11/2021 | Bond Future | | | 11.22052 | | 80.89186 | | 11.26174 | 80.60959 | | 18.13 | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On 03/02/2022 | Bond Future | | | 11.41884 | | 81.80187 | | 11.46183 | 81.51652 | | 16.92 | 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 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 06/05/2021 | Bond Future | | | 10.38003 | | 69.71769 | | 10.40269 | 69.58724 | | 17.99 | 0.00 | 7,180,922.07 | 103 | 26,647.0 |
| R209 | On 06/05/2021 | Bond Future | 9.50 | Call | 435.12000 | | 0.43512 | | 400.76000 | 0.40076 | 435.120 | 16.87 | 0.17 | 0.00 | 0 | 2,150.0 |
| R209 | On 06/05/2021 | Bond Future | 9.75 | Call | 747.87000 | | 0.74787 | | 709.25000 | 0.70925 | 747.870 | 17.09 | 0.25 | 0.00 | 0 | 5,050.0 |
| R209 | On 06/05/2021 | Bond Future | 10.25 | Call | 1,798.46000 | | 1.79846 | | 1,723.10000 | 1.72310 | 1,798.460 | 17.73 | 0.46 | 0.00 | 0 | 5,325.0 |
| R209 | On 06/05/2021 | Bond Future | 10.35 | Call | 2,073.20000 | | 2.07320 | | 1,993.64000 | 1.99364 | 2,073.200 | 17.83 | 0.50 | 0.00 | 0 | 500.0 |
| R209 | On 06/05/2021 | Bond Future | 10.60 | Put | 1,600.71000 | | 1.60071 | | 1,647.94000 | 1.64794 | 1,600.710 | 18.11 | 0.39 | 0.00 | 0 | 6,250.0 |
| R209 | On 06/05/2021 | Bond Future | 11.00 | Put | 898.90000 | | 0.89890 | | 944.68000 | 0.94468 | 898.900 | 18.72 | 0.25 | 0.00 | 0 | 3,500.0 |
| R209 | On 06/05/2021 | Bond Future | 11.25 | Put | 623.09000 | | 0.62309 | | 660.99000 | 0.66099 | 623.090 | 19.24 | 0.19 | 0.00 | 0 | 9,150.0 |
| R209 | On 06/05/2021 | Bond Future | 11.60 | Put | 357.18000 | | 0.35718 | | 349.18000 | 0.34918 | 357.180 | 19.79 | 0.12 | 0.00 | 0 | 3,750.0 |
| R209 | On 06/05/2021 | Bond Future | 12.25 | Put | 93.25000 | | 0.09325 | | 88.49000 | 0.08849 | 93.250 | 19.79 | 0.04 | 0.00 | 0 | 9,150.0 |
| R209 | On 05/08/2021 | Bond Future | | | 10.56482 | | 70.46427 | | 10.58827 | 70.33270 | | 16.96 | 0.00 | 0.00 | 0 | 0.0 |
| R209 | On 04/11/2021 | Bond Future | | | 10.74875 | | 68.09632 | | 10.77303 | 67.96348 | | 17.83 | 0.00 | 0.00 | 0 | 1,795.0 |
| R209 | On 04/11/2021 | Bond Future | 9.50 | Call | 1,362.67000 | | 1.36267 | | 1,103.52000 | 1.10352 | 1,362.670 | 16.94 | 0.25 | 0.00 | 0 | 3,750.0 |
| R209 | On 04/11/2021 | Bond Future | 10.50 | Put | 4,733.05000 | | 4.73305 | | 4,593.34000 | 4.59334 | 4,733.050 | 17.61 | 0.53 | 0.00 | 0 | 5,500.0 |
| R209 | On 04/11/2021 | Bond Future | 12.00 | Put | 1,688.55000 | | 1.68855 | | 1,525.17000 | 1.52517 | 1,688.550 | 19.21 | 0.24 | 0.00 | 0 | 5,500.0 |
| R209 | On 03/02/2022 | Bond Future | | | 10.94136 | | 68.86245 | | 10.96654 | 68.72820 | | 16.83 | 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 |

| 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/R208 | On 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On 06/05/2021 | Bond Future | | | 199.91702 | 199.91702 | | 201.06689 | 201.06689 | | | 0.00 | 0.00 | 0 | 1,183.0 |
| R210 | On 05/08/2021 | Bond Future | | | 202.10682 | 202.10682 | | 203.26995 | 203.26995 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On 04/11/2021 | Bond Future | | | 201.63030 | 201.63030 | | 202.80698 | 202.80698 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On 03/02/2022 | Bond Future | | | 203.94403 | 203.94403 | | 205.13445 | 205.13445 | | | 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 06/05/2021 | Bond Future | | | 171.38075 | 171.38075 | | 171.38506 | 171.38506 | | | 0.00 | 42,845,187.50 | 250 | 3,114.0 |
| R212 | On 05/08/2021 | Bond Future | | | 170.92771 | 170.92771 | | 170.93271 | 170.93271 | | | 0.00 | 0.00 | 0 | 0.0 |
| R212 | On 04/11/2021 | Bond Future | | | 172.84053 | 172.84053 | | 172.84599 | 172.84599 | | | 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 06/05/2021 | Bond Future | | | 9.54832 | 85.35619 | | 9.54532 | 85.37300 | | 13.29 | 0.00 | 0.00 | 0 | 9,143.0 |
| R213 | On 05/08/2021 | Bond Future | | | 9.74904 | 86.26985 | | 9.74586 | 86.28713 | | 12.46 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 04/11/2021 | Bond Future | | | 9.95171 | 83.68564 | | 9.94835 | 83.70336 | | 13.06 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 03/02/2022 | Bond Future | | | 10.17050 | 84.62679 | | 10.16698 | 84.64476 | | 12.31 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 03/02/2022 | Bond Future | 8.63 | Call | 1,119.71000 | 1.11971 | | 851.26000 | 0.85126 | 1,119.710 | 11.63 | 0.22 | 0.00 | 0 | 200.0 |
| R213 | On 03/02/2022 | Bond Future | 8.80 | Call | 1,313.48000 | 1.31348 | | 1,033.43000 | 1.03343 | 1,313.480 | 11.63 | 0.25 | 0.00 | 0 | 102.0 |
| R213 | On 03/02/2022 | Bond Future | 9.58 | Put | 5,678.53000 | 5.67853 | | 5,422.31000 | 5.42231 | 5,678.530 | 11.86 | 0.60 | 0.00 | 0 | 200.0 |
| R213 | On 03/02/2022 | Bond Future | 9.76 | Put | 5,120.75000 | 5.12075 | | 4,857.59000 | 4.85759 | 5,120.750 | 11.99 | 0.56 | 0.00 | 0 | 102.0 |
| R213 | On 03/02/2022 | Bond Future | 10.15 | Put | 4,054.76000 | 4.05476 | | 3,800.86000 | 3.80086 | 4,054.760 | 12.25 | 0.48 | 0.00 | 0 | 200.0 |
| R213 | On 03/02/2022 | Bond Future | 10.25 | Put | 3,811.87000 | 3.81187 | | 3,568.45000 | 3.56845 | 3,811.870 | 12.31 | 0.46 | 0.00 | 0 | 102.0 |
| 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 06/05/2021 | Bond Future | | | 10.81200 | 66.32551 | | 10.83970 | 66.16509 | | 19.76 | 0.00 | 26,065,925.43 | 393 | 13,944.0 |
| R214 | On 05/08/2021 | Bond Future | | | 10.99715 | 67.03544 | | 11.02587 | 66.87357 | | 18.62 | 0.00 | 0.00 | 0 | 0.0 |
| R214 | On 04/11/2021 | Bond Future | | | 11.18133 | 64.49270 | | 11.21111 | 64.32921 | | 19.64 | 0.00 | 0.00 | 0 | 0.0 |
| R214 | On 03/02/2022 | Bond Future | | | 11.37730 | 65.21813 | | 11.40824 | 65.05292 | | 18.51 | 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 : | | | | | | | | | | | | | 534,606,980.92 | 7,511 | 1 186 625.0 |
| Grand Total: | | | | | | | | | | | | | 534,606,980.92 | 7,511 | 1 186 625.0 |