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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/04/2021

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------|---------------|--------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | | | |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | 90.70000 | | 90.70000 | | 90.69000 | 90.69000 | | | 0.00 | 0.00 | 0 | 51.0 |
| AL37 | On 06/05/2021 | Index Future | 787.69800 | | 787.69800 | | 788.81400 | 788.81400 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 05/08/2021 | Index Future | 795.78100 | | 795.78100 | | 796.91800 | 796.91800 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 04/11/2021 | Index Future | 804.81200 | | 804.81200 | | 805.97400 | 805.97400 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 03/02/2022 | Index Future | 813.98500 | | 813.98500 | | 815.16500 | 815.16500 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 06/05/2021 | Index Future | 877.11100 | | 877.11100 | | 877.93800 | 877.93800 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 05/08/2021 | Index Future | 886.11200 | | 886.11200 | | 886.95800 | 886.95800 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 04/11/2021 | Index Future | 896.16700 | | 896.16700 | | 897.03600 | 897.03600 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 03/02/2022 | Index Future | 906.38200 | | 906.38200 | | 907.26600 | 907.26600 | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On 06/05/2021 | Index Future | 773.09000 | | 773.09000 | | 773.93200 | 773.93200 | | | 0.00 | 0.00 | 0 | 299.0 |
| ALBI | On 05/08/2021 | Index Future | 781.02300 | | 781.02300 | | 781.88400 | 781.88400 | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On 04/11/2021 | Index Future | 789.88600 | | 789.88600 | | 790.76800 | 790.76800 | | | 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 | 798.88900 | | 798.88900 | | 799.78600 | 799.78600 | | | 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 | 11.43674 | | 75.43836 | | 11.41424 | 75.55778 | | | 0.00 | 0.00 | 0 | 350.0 |
| ES33 | On 05/08/2021 | Bond Future | 11.69142 | | 76.24052 | | 11.66789 | 76.36152 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 04/11/2021 | Bond Future | 11.94011 | | 73.34122 | | 11.91550 | 73.46401 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 03/02/2022 | Bond Future | 12.20911 | | 74.19576 | | 12.18339 | 74.32004 | | | 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 | 11.88337 | | 74.42432 | | 11.86576 | 74.52986 | | | 0.00 | 0.00 | 0 | 4,779.0 |
| ES42 | On 05/08/2021 | Bond Future | 12.12123 | | 75.21566 | | 12.10278 | 75.32266 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 04/11/2021 | Bond Future | 12.35540 | | 71.82185 | | 12.33606 | 71.93043 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 03/02/2022 | Bond Future | 12.59984 | | 72.65908 | | 12.57960 | 72.76907 | | | 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 | 763.78500 | | 763.78500 | | 764.59900 | 764.59900 | | | 0.00 | 0.00 | 0 | 558.0 |
| GOVI | On 05/08/2021 | GOVI | 771.62300 | | 771.62300 | | 772.45500 | 772.45500 | | | 0.00 | 3,317,978,900.00 | 430 | 430.0 |
| GOVI | On 04/11/2021 | GOVI | 780.37900 | | 780.37900 | | 781.23200 | 781.23200 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 03/02/2022 | GOVI | 789.27400 | | 789.27400 | | 790.14100 | 790.14100 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 06/05/2021 | Bond Future | 152.18391 | | 152.18391 | | 152.11980 | 152.11980 | | | 0.00 | 25,871,264.70 | 170 | 5,494.0 |
| I2025 | On 05/08/2021 | Bond Future | 152.27602 | | 152.27602 | | 152.21190 | 152.21190 | | | 0.00 | 25,886,923.40 | 170 | 170.0 |
| I2025 | On 04/11/2021 | Bond Future | 154.02587 | | 154.02587 | | 153.96176 | 153.96176 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 03/02/2022 | Bond Future | 154.26569 | | 154.26569 | | 154.20114 | 154.20114 | | | 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 | 111.37192 | | 111.37192 | | 110.63655 | 110.63655 | | | 0.00 | 0.00 | 0 | 2,899.0 |
| I2029 | On 05/08/2021 | Bond Future | 112.55618 | | 112.55618 | | 111.81342 | 111.81342 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 04/11/2021 | Bond Future | 112.70214 | | 112.70214 | | 111.95141 | 111.95141 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 03/02/2022 | Bond Future | 114.01418 | | 114.01418 | | 113.25483 | 113.25483 | | | 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 | | 105.59699 | 105.59699 | | 104.61258 | 104.61258 | | | 0.00 | 0.00 | 0 | 9,985.0 |
| I2033 | On 05/08/2021 | Bond Future | | 106.71985 | 106.71985 | | 105.72539 | 105.72539 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 04/11/2021 | Bond Future | | 106.72460 | 106.72460 | | 105.71925 | 105.71925 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 03/02/2022 | Bond Future | | 107.96703 | 107.96703 | | 106.95013 | 106.95013 | | | 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 | | 119.03568 | 119.03568 | | 119.02185 | 119.02185 | | | 0.00 | 0.00 | 0 | 8,039.0 |
| I2038 | On 05/08/2021 | Bond Future | | 118.58457 | 118.58457 | | 118.57117 | 118.57117 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 04/11/2021 | Bond Future | | 119.94759 | 119.94759 | | 119.93463 | 119.93463 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 03/02/2022 | Bond Future | | 119.59663 | 119.59663 | | 119.58377 | 119.58377 | | | 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 | | 108.94187 | 108.94187 | | 106.98127 | 106.98127 | | | 0.00 | 0.00 | 0 | 15,133.0 |
| I2046 | On 05/08/2021 | Bond Future | | 110.10033 | 110.10033 | | 108.11934 | 108.11934 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 04/11/2021 | Bond Future | | 109.56269 | 109.56269 | | 107.55947 | 107.55947 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 03/02/2022 | Bond Future | | 110.83838 | 110.83838 | | 108.81209 | 108.81209 | | | 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 | | 112.63436 | 112.63436 | | 111.35459 | 111.35459 | | | 0.00 | 0.00 | 0 | 11,044.0 |
| I2050 | On 05/08/2021 | Bond Future | | 111.90991 | 111.90991 | | 110.61709 | 110.61709 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 04/11/2021 | Bond Future | | 113.19601 | 113.19601 | | 111.88878 | 111.88878 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 03/02/2022 | Bond Future | | 112.57162 | 112.57162 | | 111.24942 | 111.24942 | | | 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 | | 287.67300 | 287.67300 | | 285.86200 | 285.86200 | | | 0.00 | 0.00 | 0 | 897.0 |
| IGOV | On 05/08/2021 | Index Future | | 290.69700 | 290.69700 | | 288.87000 | 288.87000 | | | 0.00 | 0.00 | 0 | 0.0 |
| IGOV | On 04/11/2021 | Index Future | | 294.06600 | 294.06600 | | 292.22300 | 292.22300 | | | 0.00 | 0.00 | 0 | 0.0 |
| IGOV | On 03/02/2022 | Index Future | | 297.48800 | 297.48800 | | 295.62500 | 295.62500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 21/04/2021 | Jibar Tradeable Future | | 3.67500 | 96.32500 | | 3.67500 | 96.32500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 19/05/2021 | Jibar Tradeable Future | | 3.69000 | 96.31000 | | 3.68000 | 96.32000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/06/2021 | Jibar Tradeable Future | | 3.70500 | 96.29500 | | 3.69500 | 96.30500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 21/07/2021 | Jibar Tradeable Future | | 3.73000 | 96.27000 | | 3.71000 | 96.29000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 18/08/2021 | Jibar Tradeable Future | | 3.77000 | 96.23000 | | 3.74000 | 96.26000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/09/2021 | Jibar Tradeable Future | | 3.79500 | 96.20500 | | 3.75500 | 96.24500 | | | 0.00 | 0.00 | 0 | 30,000.0 |
| JIBAR FUTURE | On 15/12/2021 | Jibar Tradeable Future | | 3.99000 | 96.01000 | | 3.92000 | 96.08000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 16/03/2022 | Jibar Tradeable Future | | 4.11000 | 95.89000 | | 4.01000 | 95.99000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/06/2022 | Jibar Tradeable Future | | 4.49000 | 95.51000 | | 4.42000 | 95.58000 | | | 0.00 | 0.00 | 0 | 471.0 |
| JIBAR FUTURE | On 21/09/2022 | Jibar Tradeable Future | | 4.60000 | 95.40000 | | 4.49500 | 95.50500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 21/12/2022 | Jibar Tradeable Future | | 4.97500 | 95.02500 | | 4.90500 | 95.09500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/03/2023 | Jibar Tradeable Future | | 5.07500 | 94.92500 | | 4.97000 | 95.03000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 06/05/2021 | Bond Future | | 7.22473 | 118.94644 | | 7.18630 | 119.13736 | | 8.55 | 0.00 | 237,892.88 | 2 | 107,208.0 |

| 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 06/05/2021 | Bond Future | 7.30 | Put | 694.79000 | | 0.69479 | | 687.60000 | 0.68760 | 694.790 | 8.49 | 0.43 | | 0 | 15,177.0 |
| R186 | On 06/05/2021 | Bond Future | 7.60 | Put | 243.52000 | | 0.24352 | | 257.77000 | 0.25777 | 243.520 | 8.59 | 0.20 | 0.00 | 0 | 5,000.0 |
| R186 | On 06/05/2021 | Bond Future | 7.60 | Call | 2,087.16000 | | 2.08716 | | 2,292.33000 | 2.29233 | 2,087.160 | 8.59 | 0.80 | 0.00 | 0 | 5,000.0 |
| R186 | On 05/08/2021 | Bond Future | | | 7.41226 | | 114.90137 | | 7.37132 | 115.09476 | | 8.29 | 0.00 | 229,802.74 | 2 | 314.0 |
| R186 | On 04/11/2021 | Bond Future | | | 7.58557 | | 116.19519 | | 7.54189 | 116.39142 | | 7.55 | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 03/02/2022 | Bond Future | | | 7.77988 | | 112.23928 | | 7.73323 | 112.43795 | | 6.55 | 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 | | | 321.81034 | | 321.81034 | | 321.79628 | 321.79628 | | | 0.00 | 270,320,685.60 | 840 | 2,983.0 |
| R197 | On 05/08/2021 | Bond Future | | | 317.25275 | | 317.25275 | | 317.23979 | 317.23979 | | | 0.00 | 0.00 | 0 | 13.0 |
| R197 | On 04/11/2021 | Bond Future | | | 320.89859 | | 320.89859 | | 320.88715 | 320.88715 | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 03/02/2022 | Bond Future | | | 316.55769 | | 316.55769 | | 316.54663 | 316.54663 | | | 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 | | | 236.28595 | | 236.28595 | | 233.22352 | 233.22352 | | | 0.00 | 0.00 | 0 | 9,281.0 |
| R202 | On 05/08/2021 | Bond Future | | | 234.56011 | | 234.56011 | | 231.46604 | 231.46604 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 04/11/2021 | Bond Future | | | 237.25518 | | 237.25518 | | 234.12684 | 234.12684 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 03/02/2022 | Bond Future | | | 235.72722 | | 235.72722 | | 232.56275 | 232.56275 | | | 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 | | | 4.94399 | | 106.29246 | | 4.90423 | 106.36254 | | 1.87 | 0.00 | 0.00 | 0 | 33,788.0 |
| R2023 | On 05/08/2021 | Bond Future | | | 5.07714 | | 107.39599 | | 5.03020 | 107.46722 | | 1.76 | 0.00 | 0.00 | 0 | 0.0 |
| R2023 | On 04/11/2021 | Bond Future | | | 5.17782 | | 104.69661 | | 5.12106 | 104.76920 | | 1.61 | 0.00 | 0.00 | 0 | 0.0 |
| R2023 | On 03/02/2022 | Bond Future | | | 5.33212 | | 105.89120 | | 5.26087 | 105.96480 | | 1.30 | 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 | | | 9.10921 | | 95.60924 | | 9.08630 | 95.73944 | | 14.68 | 0.00 | 21,416,469.76 | 224 | 114,923.0 |
| R2030 | On 06/05/2021 | Bond Future | 7.97 | Call | 12.64000 | | 0.01264 | | 25.18000 | 0.02518 | 12.640 | 14.07 | 0.01 | 0.00 | 0 | 700.0 |
| R2030 | On 06/05/2021 | Bond Future | 8.77 | Call | 463.70000 | | 0.46370 | | 584.11000 | 0.58411 | 463.700 | 14.37 | 0.26 | 0.00 | 0 | 300.0 |
| R2030 | On 06/05/2021 | Bond Future | 8.90 | Put | 1,890.48000 | | 1.89048 | | 1,902.70000 | 1.90270 | 1,890.480 | 14.46 | 0.65 | 0.00 | 0 | 2,500.0 |
| R2030 | On 06/05/2021 | Bond Future | 8.95 | Put | 1,708.08000 | | 1.70808 | | 1,727.80000 | 1.72780 | 1,708.080 | 14.49 | 0.61 | 0.00 | 0 | 2,500.0 |
| R2030 | On 06/05/2021 | Bond Future | 9.00 | Put | 1,536.92000 | | 1.53692 | | 1,563.44000 | 1.56344 | 1,536.920 | 14.53 | 0.58 | 0.00 | 0 | 5,000.0 |
| R2030 | On 06/05/2021 | Bond Future | 9.22 | Put | 915.59000 | | 0.91559 | | 962.07000 | 0.96207 | 915.590 | 14.66 | 0.41 | 0.00 | 0 | 700.0 |
| R2030 | On 06/05/2021 | Bond Future | 9.27 | Call | 1,711.41000 | | 1.71141 | | 1,890.30000 | 1.89030 | 1,711.410 | 14.69 | 0.62 | 0.00 | 0 | 300.0 |
| R2030 | On 06/05/2021 | Bond Future | 9.92 | Put | 103.61000 | | 0.10361 | | 132.58000 | 0.13258 | 103.610 | 15.36 | 0.07 | 0.00 | 0 | 700.0 |
| R2030 | On 06/05/2021 | Bond Future | 10.95 | Put | 0.69000 | | 0.00069 | | 1.59000 | 0.00159 | 0.690 | 15.81 | 0.00 | 0.00 | 0 | 300.0 |
| R2030 | On 05/08/2021 | Bond Future | | | 9.32391 | | 92.59691 | | 9.29985 | 92.72891 | | 14.24 | 0.00 | 0.00 | 0 | 0.0 |
| R2030 | On 05/08/2021 | Bond Future | 7.70 | Call | 323.31000 | | 0.32331 | | 354.51000 | 0.35451 | 323.310 | 13.69 | 0.10 | 0.00 | 0 | 200.0 |
| R2030 | On 05/08/2021 | Bond Future | 8.78 | Call | 1,558.37000 | | 1.55837 | | 1,640.52000 | 1.64052 | 1,558.370 | 13.83 | 0.35 | 0.00 | 0 | 200.0 |

| 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 | 8.83 | Call | 1,656.95000 | 1.65695 | 1,741.68000 | 1.74168 | 1,656.950 | 13.86 | 0.36 | 0.00 | 0 | 479.0 | | |
| R2030 | On 05/08/2021 | Bond Future | 8.95 | Call | 1,909.37000 | 1.90937 | 2,000.15000 | 2.00015 | 1,909.370 | 13.92 | 0.40 | 0.00 | 0 | 600.0 | | |
| R2030 | On 05/08/2021 | Bond Future | 9.45 | Call | 3,201.58000 | 3.20158 | 3,314.14000 | 3.31414 | 3,201.580 | 14.21 | 0.55 | 0.00 | 0 | 600.0 | | |
| R2030 | On 05/08/2021 | Bond Future | 9.75 | Put | 1,855.57000 | 1.85557 | 1,845.83000 | 1.84583 | 1,855.570 | 14.41 | 0.36 | 0.00 | 0 | 479.0 | | |
| R2030 | On 05/08/2021 | Bond Future | 10.15 | Put | 1,228.10000 | 1.22810 | 1,227.33000 | 1.22733 | 1,228.100 | 14.85 | 0.26 | 0.00 | 0 | 479.0 | | |
| R2030 | On 05/08/2021 | Bond Future | 10.30 | Put | 1,050.49000 | 1.05049 | 1,051.99000 | 1.05199 | 1,050.490 | 15.04 | 0.23 | 0.00 | 0 | 200.0 | | |
| R2030 | On 05/08/2021 | Bond Future | 12.10 | Put | 73.49000 | 0.07349 | 76.39000 | 0.07639 | 73.490 | 15.31 | 0.02 | 0.00 | 0 | 600.0 | | |
| R2030 | On 04/11/2021 | Bond Future | | | 9.51916 | 93.64034 | 9.49393 | 93.77432 | | 13.16 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2030 | On 04/11/2021 | Bond Future | 8.27 | Call | 1,149.08000 | 1.14908 | 1,201.38000 | 1.20138 | 1,149.080 | 12.62 | 0.24 | 0.00 | 0 | 300.0 | | |
| R2030 | On 04/11/2021 | Bond Future | 8.77 | Call | 1,881.41000 | 1.88141 | 1,951.63000 | 1.95163 | 1,881.410 | 12.63 | 0.34 | 0.00 | 0 | 300.0 | | |
| R2030 | On 04/11/2021 | Bond Future | 9.20 | Call | 2,784.38000 | 2.78438 | 2,870.56000 | 2.87056 | 2,784.380 | 12.85 | 0.44 | 0.00 | 0 | 1,102.0 | | |
| R2030 | On 04/11/2021 | Bond Future | 9.90 | Call | 4,697.53000 | 4.69753 | 4,805.50000 | 4.80550 | 4,697.530 | 13.25 | 0.61 | 0.00 | 0 | 1,102.0 | | |
| R2030 | On 04/11/2021 | Bond Future | 11.26 | Put | 879.08000 | 0.87908 | 875.38000 | 0.87538 | 879.080 | 14.11 | 0.16 | 0.00 | 0 | 1,102.0 | | |
| R2030 | On 04/11/2021 | Bond Future | 11.44 | Put | 731.43000 | 0.73143 | 729.01000 | 0.72901 | 731.430 | 14.11 | 0.14 | 0.00 | 0 | 300.0 | | |
| R2030 | On 03/02/2022 | Bond Future | | | 9.73392 | 90.70479 | 9.70746 | 90.84048 | | 11.59 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2030 | On 03/02/2022 | Bond Future | 8.39 | Call | 1,132.45000 | 1.13245 | 1,178.13000 | 1.17813 | 1,132.450 | 10.95 | 0.23 | 0.00 | 0 | 101.0 | | |
| R2030 | On 03/02/2022 | Bond Future | 9.35 | Put | 4,727.22000 | 4.72722 | 4,669.11000 | 4.66911 | 4,727.220 | 11.18 | 0.57 | 0.00 | 0 | 101.0 | | |
| R2030 | On 03/02/2022 | Bond Future | 9.78 | Put | 3,572.71000 | 3.57271 | 3,528.41000 | 3.52841 | 3,572.710 | 11.46 | 0.47 | 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 | | | 9.90395 | 90.03641 | 9.89113 | 90.11442 | | 17.56 | 0.00 | 1,434,189,974.89 | 15,929 | 121,465.0 | | |
| R2032 | On 06/05/2021 | Bond Future | 10.33 | Call | 2,998.46000 | 2.99846 | 3,147.96000 | 3.14796 | 2,998.460 | 17.92 | 0.78 | 0.00 | 0 | 736.0 | | |
| R2032 | On 06/05/2021 | Bond Future | 12.57 | Put | 0.01000 | 0.00001 | 0.04000 | 0.00004 | 0.010 | 19.02 | 0.00 | 0.00 | 0 | 736.0 | | |
| R2032 | On 05/08/2021 | Bond Future | | | 10.11897 | 90.97121 | 10.10555 | 91.05035 | | 16.36 | 0.00 | 1,449,080,404.09 | 15,929 | 16,063.0 | | |
| R2032 | On 04/11/2021 | Bond Future | | | 10.32555 | 87.84967 | 10.31147 | 87.93025 | | 15.94 | 0.00 | 0.00 | 0 | 21.0 | | |
| R2032 | On 04/11/2021 | Bond Future | 9.33 | Call | 1,752.49000 | 1.75249 | 1,802.40000 | 1.80240 | 1,752.490 | 15.16 | 0.30 | 0.00 | 0 | 700.0 | | |
| R2032 | On 04/11/2021 | Bond Future | 9.83 | Call | 2,769.67000 | 2.76967 | 2,832.11000 | 2.83211 | 2,769.670 | 15.42 | 0.41 | 0.00 | 0 | 700.0 | | |
| R2032 | On 04/11/2021 | Bond Future | 12.81 | Put | 529.62000 | 0.52962 | 536.12000 | 0.53612 | 529.620 | 17.14 | 0.10 | 0.00 | 0 | 700.0 | | |
| R2032 | On 03/02/2022 | Bond Future | | | 10.54648 | 88.85244 | 10.53176 | 88.93408 | | 13.50 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2032 | On 03/02/2022 | Bond Future | 8.91 | Call | 1,040.18000 | 1.04018 | 1,070.78000 | 1.07078 | 1,040.180 | 12.77 | 0.20 | 0.00 | 0 | 198.0 | | |
| R2032 | On 03/02/2022 | Bond Future | 9.14 | Call | 1,306.00000 | 1.30600 | 1,341.28000 | 1.34128 | 1,306.000 | 12.77 | 0.23 | 0.00 | 0 | 97.0 | | |
| R2032 | On 03/02/2022 | Bond Future | 9.58 | Call | 1,947.49000 | 1.94749 | 0.00000 | 0.00000 | 1,947.490 | 12.77 | 0.32 | 22,371,030.40 | 800 | 400.0 | | |
| R2032 | On 03/02/2022 | Bond Future | 9.81 | Put | 6,586.39000 | 6.58639 | 6,554.29000 | 6.55429 | 6,586.390 | 12.81 | 0.64 | 0.00 | 0 | 198.0 | | |
| R2032 | On 03/02/2022 | Bond Future | 10.14 | Put | 5,422.35000 | 5.42235 | 5,397.50000 | 5.39750 | 5,422.350 | 13.06 | 0.56 | 0.00 | 0 | 97.0 | | |
| R2032 | On 03/02/2022 | Bond Future | 10.35 | Put | 4,769.85000 | 4.76985 | 0.00000 | 0.00000 | 4,769.850 | 13.21 | 0.52 | 18,339,289.32 | 400 | 400.0 | | |
| R2032 | On 03/02/2022 | Bond Future | 10.45 | Put | 4,481.40000 | 4.48140 | 4,462.65000 | 4.46265 | 4,481.400 | 13.28 | 0.50 | 0.00 | 0 | 198.0 | | |
| R2032 | On 03/02/2022 | Bond Future | 10.66 | Put | 3,921.73000 | 3.92173 | 3,906.64000 | 3.90664 | 3,921.730 | 13.44 | 0.45 | 0.00 | 0 | 97.0 | | |
| R2032 | On 03/02/2022 | Bond Future | 10.95 | Put | 3,243.38000 | 3.24338 | 0.00000 | 0.00000 | 3,243.380 | 13.64 | 0.39 | 27,949,629.12 | 800 | 400.0 | | |
| 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 | | | 10.54958 | 89.67580 | 10.52672 | 89.82575 | | 19.33 | 0.00 | 623,874,540.60 | 6,957 | 98,268.0 | | |
| R2035 | On 06/05/2021 | Bond Future | 10.05 | Call | 362.42000 | 0.36242 | 479.10000 | 0.47910 | 362.420 | 18.71 | 0.19 | 0.00 | 0 | 500.0 | | |
| R2035 | On 06/05/2021 | Bond Future | 10.24 | Call | 675.82000 | 0.67582 | 832.77000 | 0.83277 | 675.820 | 19.01 | 0.30 | 0.00 | 0 | 223.0 | | |

| 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 06/05/2021 | Bond Future | 10.40 | Call | 1,049.04000 | 1.04904 | 1,234.19000 | 1.23419 | 1,049.040 | 19.21 | 0.40 | 0.00 | 0 | 600.0 | |
| R2035 | On 06/05/2021 | Bond Future | 10.55 | Put | 1,495.57000 | 1.49557 | 1,549.78000 | 1.54978 | 1,495.570 | 19.39 | 0.49 | 0.00 | 0 | 500.0 | |
| R2035 | On 06/05/2021 | Bond Future | 10.81 | Call | 2,497.44000 | 2.49744 | 2,715.15000 | 2.71515 | 2,497.440 | 19.74 | 0.68 | 0.00 | 0 | 1,650.0 | |
| R2035 | On 06/05/2021 | Bond Future | 11.05 | Put | 435.47000 | 0.43547 | 498.19000 | 0.49819 | 435.470 | 20.18 | 0.20 | 0.00 | 0 | 500.0 | |
| R2035 | On 06/05/2021 | Bond Future | 11.15 | Call | 4,138.66000 | 4.13866 | 4,346.21000 | 4.34621 | 4,138.660 | 20.38 | 0.84 | 0.00 | 0 | 600.0 | |
| R2035 | On 06/05/2021 | Bond Future | 11.32 | Put | 200.81000 | 0.20081 | 247.89000 | 0.24789 | 200.810 | 20.72 | 0.10 | 0.00 | 0 | 223.0 | |
| R2035 | On 06/05/2021 | Bond Future | 11.55 | Put | 96.42000 | 0.09642 | 128.59000 | 0.12859 | 96.420 | 21.09 | 0.05 | 0.00 | 0 | 1,650.0 | |
| R2035 | On 06/05/2021 | Bond Future | 12.02 | Put | 14.19000 | 0.01419 | 23.39000 | 0.02339 | 14.190 | 21.09 | 0.01 | 0.00 | 0 | 223.0 | |
| R2035 | On 06/05/2021 | Bond Future | 12.77 | Put | 0.29000 | 0.00029 | 0.78000 | 0.00078 | 0.290 | 21.09 | 0.00 | 0.00 | 0 | 1,650.0 | |
| R2035 | On 06/05/2021 | Bond Future | 12.91 | Put | 0.13000 | 0.00013 | 0.38000 | 0.00038 | 0.130 | 21.09 | 0.00 | 0.00 | 0 | 600.0 | |
| R2035 | On 05/08/2021 | Bond Future | | | 10.76795 | 90.60678 | 10.74407 | 90.75870 | | 18.01 | 0.00 | 616,850,958.24 | 6,808 | 6,942.0 | |
| R2035 | On 05/08/2021 | Bond Future | 10.02 | Call | 1,529.23000 | 1.52923 | 1,616.23000 | 1.61623 | 1,529.230 | 17.11 | 0.30 | 0.00 | 0 | 100.0 | |
| R2035 | On 05/08/2021 | Bond Future | 10.77 | Put | 3,537.16000 | 3.53716 | 3,513.64000 | 3.51364 | 3,537.160 | 18.03 | 0.48 | 0.00 | 0 | 100.0 | |
| R2035 | On 05/08/2021 | Bond Future | 11.37 | Put | 2,075.51000 | 2.07551 | 2,072.68000 | 2.07268 | 2,075.510 | 18.87 | 0.32 | 0.00 | 0 | 100.0 | |
| R2035 | On 04/11/2021 | Bond Future | | | 10.97812 | 87.15145 | 10.95319 | 87.30555 | | 17.79 | 0.00 | 0.00 | 0 | 0.0 | |
| R2035 | On 04/11/2021 | Bond Future | 10.12 | Call | 2,226.83000 | 2.22683 | 2,308.30000 | 2.30830 | 2,226.830 | 16.86 | 0.33 | 0.00 | 0 | 400.0 | |
| R2035 | On 04/11/2021 | Bond Future | 10.23 | Call | 2,478.98000 | 2.47898 | 2,565.34000 | 2.56534 | 2,478.980 | 16.99 | 0.36 | 0.00 | 0 | 782.0 | |
| R2035 | On 04/11/2021 | Bond Future | 10.62 | Call | 3,487.81000 | 3.48781 | 3,590.45000 | 3.59045 | 3,487.810 | 17.42 | 0.45 | 0.00 | 0 | 400.0 | |
| R2035 | On 04/11/2021 | Bond Future | 11.08 | Put | 4,260.34000 | 4.26034 | 4,225.29000 | 4.22529 | 4,260.340 | 17.86 | 0.45 | 0.00 | 0 | 782.0 | |
| R2035 | On 04/11/2021 | Bond Future | 11.75 | Put | 2,742.59000 | 2.74259 | 2,725.56000 | 2.72556 | 2,742.590 | 18.74 | 0.32 | 0.00 | 0 | 782.0 | |
| R2035 | On 04/11/2021 | Bond Future | 13.82 | Put | 453.89000 | 0.45389 | 455.43000 | 0.45543 | 453.890 | 19.18 | 0.08 | 0.00 | 0 | 400.0 | |
| R2035 | On 03/02/2022 | Bond Future | | | 11.20573 | 88.14610 | 11.17970 | 88.30211 | | 15.04 | 0.00 | 0.00 | 0 | 0.0 | |
| R2035 | On 03/02/2022 | Bond Future | 9.70 | Call | 1,356.72000 | 1.35672 | 1,409.37000 | 1.40937 | 1,356.720 | 14.27 | 0.22 | 0.00 | 0 | 683.0 | |
| R2035 | On 03/02/2022 | Bond Future | 10.10 | Call | 1,957.03000 | 1.95703 | 0.00000 | 0.00000 | 1,957.030 | 14.27 | 0.30 | 14,549,912.54 | 560 | 280.0 | |
| R2035 | On 03/02/2022 | Bond Future | 10.65 | Put | 6,565.81000 | 6.56581 | 6,497.22000 | 6.49722 | 6,565.810 | 14.58 | 0.59 | 0.00 | 0 | 683.0 | |
| R2035 | On 03/02/2022 | Bond Future | 11.03 | Put | 5,238.84000 | 5.23884 | 0.00000 | 0.00000 | 5,238.840 | 14.88 | 0.51 | 12,556,199.93 | 280 | 280.0 | |
| R2035 | On 03/02/2022 | Bond Future | 11.39 | Put | 4,188.56000 | 4.18856 | 4,145.04000 | 4.14504 | 4,188.560 | 15.15 | 0.44 | 0.00 | 0 | 683.0 | |
| R2035 | On 03/02/2022 | Bond Future | 11.73 | Put | 3,388.31000 | 3.38831 | 0.00000 | 0.00000 | 3,388.310 | 15.47 | 0.37 | 18,369,757.46 | 560 | 280.0 | |
| 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 | | | 10.73484 | 85.52355 | 10.71198 | 85.67358 | | 20.67 | 0.00 | 3,837,783,782.70 | 44,874 | 128,121.0 | |
| R2037 | On 05/08/2021 | Bond Future | | | 10.95274 | 82.15622 | 10.92888 | 82.30809 | | 20.25 | 0.00 | 3,665,728,380.18 | 44,619 | 44,619.0 | |
| R2037 | On 04/11/2021 | Bond Future | | | 11.15167 | 83.08239 | 11.12680 | 83.23643 | | 19.01 | 0.00 | 0.00 | 0 | 0.0 | |
| R2037 | On 04/11/2021 | Bond Future | 11.49 | Call | 5,746.97000 | 5.74697 | 5,873.68000 | 5.87368 | 5,746.970 | 19.25 | 0.60 | 0.00 | 0 | 600.0 | |
| R2037 | On 04/11/2021 | Bond Future | 12.30 | Put | 2,193.61000 | 2.19361 | 2,183.86000 | 2.18386 | 2,193.610 | 20.49 | 0.27 | 0.00 | 0 | 600.0 | |
| R2037 | On 03/02/2022 | Bond Future | | | 11.36698 | 79.77625 | 11.34105 | 79.93220 | | 16.93 | 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 | | | 10.87899 | 87.56136 | 10.86113 | 87.68621 | | 20.96 | 0.00 | 1,867,596,247.44 | 21,329 | 84,716.0 | |
| R2040 | On 06/05/2021 | Bond Future | 10.83 | Call | 1,398.45000 | 1.39845 | 1,590.71000 | 1.59071 | 1,398.450 | 20.71 | 0.47 | 0.00 | 0 | 300.0 | |
| R2040 | On 06/05/2021 | Bond Future | 11.58 | Call | 4,928.68000 | 4.92868 | 5,110.78000 | 5.11078 | 4,928.680 | 22.05 | 0.88 | 0.00 | 0 | 300.0 | |
| R2040 | On 06/05/2021 | Bond Future | 13.38 | Put | 0.08000 | 0.00008 | 0.25000 | 0.00025 | 0.080 | 23.04 | 0.00 | 0.00 | 0 | 300.0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| R2040 | On 05/08/2021 | Bond Future | | | 11.09274 | 83.96487 | | 11.07407 | 84.09139 | | 20.57 | 0.00 | 1,780,894,892.70 | 21,210 | 21,310.0 |
| R2040 | On 05/08/2021 | Bond Future | 11.05 | Call | 3,559.79000 | 3.55979 | | 3,675.66000 | 3.67566 | 3,559.790 | 20.30 | 0.51 | 0.00 | 0 | 900.0 |
| R2040 | On 05/08/2021 | Bond Future | 11.55 | Call | 5,447.78000 | 5.44778 | | 5,578.93000 | 5.57893 | 5,447.780 | 21.00 | 0.65 | 0.00 | 0 | 900.0 |
| R2040 | On 05/08/2021 | Bond Future | 14.80 | Put | 39.91000 | 0.03991 | | 42.66000 | 0.04266 | 39.910 | 22.52 | 0.01 | 0.00 | 0 | 900.0 |
| R2040 | On 04/11/2021 | Bond Future | | | 11.28772 | 84.91151 | | 11.26824 | 85.03993 | | 19.47 | 0.00 | 0.00 | 0 | 0.0 |
| R2040 | On 03/02/2022 | Bond Future | | | 11.49854 | 81.37603 | | 11.47822 | 81.50605 | | 17.35 | 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 06/05/2021 | Bond Future | | | 10.92210 | 84.27572 | | 10.90919 | 84.36702 | | 22.01 | 0.00 | 63,965,271.48 | 759 | 60,542.0 |
| R2044 | On 06/05/2021 | Bond Future | 10.70 | Call | 904.53000 | 0.90453 | | 1,061.81000 | 1.06181 | 904.530 | 21.51 | 0.35 | 0.00 | 0 | 3,100.0 |
| R2044 | On 06/05/2021 | Bond Future | 11.10 | Put | 1,052.03000 | 1.05203 | | 1,147.16000 | 1.14716 | 1,052.030 | 22.17 | 0.37 | 0.00 | 0 | 3,100.0 |
| R2044 | On 06/05/2021 | Bond Future | 11.35 | Call | 3,485.03000 | 3.48503 | | 3,661.49000 | 3.66149 | 3,485.030 | 22.62 | 0.77 | 0.00 | 0 | 3,100.0 |
| R2044 | On 06/05/2021 | Bond Future | 11.40 | Put | 483.26000 | 0.48326 | | 564.91000 | 0.56491 | 483.260 | 22.74 | 0.20 | 0.00 | 0 | 3,100.0 |
| R2044 | On 06/05/2021 | Bond Future | 11.79 | Put | 157.20000 | 0.15720 | | 206.56000 | 0.20656 | 157.200 | 23.69 | 0.08 | 0.00 | 0 | 3,100.0 |
| R2044 | On 06/05/2021 | Bond Future | 12.50 | Put | 10.80000 | 0.01080 | | 19.32000 | 0.01932 | 10.800 | 24.21 | 0.01 | 0.00 | 0 | 3,100.0 |
| R2044 | On 05/08/2021 | Bond Future | | | 11.12655 | 80.77030 | | 11.11304 | 80.86289 | | 21.57 | 0.00 | 61,304,657.70 | 759 | 759.0 |
| R2044 | On 04/11/2021 | Bond Future | | | 11.31279 | 81.68088 | | 11.29867 | 81.77501 | | 20.43 | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On 03/02/2022 | Bond Future | | | 11.51386 | 78.23373 | | 11.49913 | 78.32903 | | 18.20 | 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 | | | 10.82883 | 83.62393 | | 10.81574 | 83.71974 | | 22.38 | 0.00 | 0.00 | 0 | 135,246.0 |
| R2048 | On 06/05/2021 | Bond Future | 10.90 | Call | 1,895.22000 | 1.89522 | | 2,085.38000 | 2.08538 | 1,895.220 | 22.62 | 0.56 | 0.00 | 0 | 1,030.0 |
| R2048 | On 06/05/2021 | Bond Future | 11.40 | Call | 4,375.49000 | 4.37549 | | 4,546.93000 | 4.54693 | 4,375.490 | 23.76 | 0.84 | 0.00 | 0 | 1,030.0 |
| R2048 | On 05/08/2021 | Bond Future | | | 11.01863 | 84.49212 | | 11.00495 | 84.58922 | | 20.79 | 0.00 | 0.00 | 0 | 33,140.0 |
| R2048 | On 05/08/2021 | Bond Future | 10.30 | Call | 1,608.41000 | 1.60841 | | 1,680.96000 | 1.68096 | 1,608.410 | 19.55 | 0.30 | 0.00 | 0 | 1,300.0 |
| R2048 | On 05/08/2021 | Bond Future | 10.50 | Call | 2,136.56000 | 2.13656 | | 2,219.64000 | 2.21964 | 2,136.560 | 19.98 | 0.36 | 0.00 | 0 | 1,000.0 |
| R2048 | On 05/08/2021 | Bond Future | 10.90 | Call | 3,393.12000 | 3.39312 | | 3,492.86000 | 3.49286 | 3,393.120 | 20.65 | 0.49 | 0.00 | 0 | 1,300.0 |
| R2048 | On 05/08/2021 | Bond Future | 11.20 | Call | 4,499.54000 | 4.49954 | | 4,607.88000 | 4.60788 | 4,499.540 | 21.07 | 0.58 | 0.00 | 0 | 1,000.0 |
| R2048 | On 04/11/2021 | Bond Future | | | 11.20029 | 81.03104 | | 11.18599 | 81.12969 | | 20.79 | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On 03/02/2022 | Bond Future | | | 11.39575 | 81.95589 | | 11.38081 | 82.05584 | | 17.51 | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R209 | On 06/05/2021 | Bond Future | | | 10.47446 | 69.17641 | | 10.45135 | 69.30831 | | 23.12 | 0.00 | 0.00 | 0 | 25,693.0 |
| R209 | On 06/05/2021 | Bond Future | 9.50 | Call | 61.05000 | 0.06105 | | 99.42000 | 0.09942 | 61.050 | 22.12 | 0.05 | 0.00 | 0 | 2,150.0 |
| R209 | On 06/05/2021 | Bond Future | 9.75 | Call | 170.78000 | 0.17078 | | 244.14000 | 0.24414 | 170.780 | 22.29 | 0.11 | 0.00 | 0 | 4,050.0 |
| R209 | On 06/05/2021 | Bond Future | 10.25 | Call | 823.11000 | 0.82311 | | 982.45000 | 0.98245 | 823.110 | 22.88 | 0.36 | 0.00 | 0 | 5,325.0 |
| R209 | On 06/05/2021 | Bond Future | 10.35 | Call | 1,047.44000 | 1.04744 | | 1,219.82000 | 1.21982 | 1,047.440 | 22.98 | 0.43 | 0.00 | 0 | 500.0 |
| R209 | On 06/05/2021 | Bond Future | 10.60 | Put | 1,050.58000 | 1.05058 | | 1,111.11000 | 1.11111 | 1,050.580 | 23.24 | 0.41 | 0.00 | 0 | 4,250.0 |
| R209 | On 06/05/2021 | Bond Future | 11.00 | Put | 394.92000 | 0.39492 | | 452.92000 | 0.45292 | 394.920 | 23.85 | 0.20 | 0.00 | 0 | 3,500.0 |
| R209 | On 06/05/2021 | Bond Future | 11.25 | Put | 198.71000 | 0.19871 | | 243.66000 | 0.24366 | 198.710 | 24.37 | 0.11 | 0.00 | 0 | 9,150.0 |
| R209 | On 06/05/2021 | Bond Future | 11.60 | Put | 66.66000 | 0.06666 | | 91.72000 | 0.09172 | 66.660 | 24.91 | 0.04 | 0.00 | 0 | 3,750.0 |
| R209 | On 06/05/2021 | Bond Future | 12.25 | Put | 4.56000 | 0.00456 | | 8.52000 | 0.00852 | 4.560 | 24.91 | 0.00 | 0.00 | 0 | 8,350.0 |
| R209 | On 05/08/2021 | Bond Future | | | 10.66682 | 69.89462 | | 10.64279 | 70.02821 | | 21.51 | 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 | On 04/11/2021 | Bond Future | | | 10.85075 | | 67.54078 | | 10.82577 | 67.67622 | | 20.84 | 0.00 | 0.00 | 0 | 2,835.0 |
| R209 | On 04/11/2021 | Bond Future | 9.50 | Call | 1,369.06000 | | 1.36906 | | 1,426.96000 | 1.42696 | 1,369.060 | 19.94 | 0.25 | 0.00 | 0 | 4,750.0 |
| R209 | On 04/11/2021 | Bond Future | 10.50 | Put | 5,150.39000 | | 5.15039 | | 5,107.31000 | 5.10731 | 5,150.390 | 20.38 | 0.54 | 0.00 | 0 | 7,500.0 |
| R209 | On 04/11/2021 | Bond Future | 12.00 | Put | 1,955.45000 | | 1.95545 | | 1,947.16000 | 1.94716 | 1,955.450 | 22.36 | 0.26 | 0.00 | 0 | 6,500.0 |
| R209 | On 03/02/2022 | Bond Future | | | 11.04512 | | 68.31171 | | 11.01917 | 68.44883 | | 17.63 | 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 06/05/2021 | Bond Future | | | 203.39821 | | 203.39821 | | 203.38060 | 203.38060 | | | 0.00 | 0.00 | 0 | 1,487.0 |
| R210 | On 05/08/2021 | Bond Future | | | 205.56085 | | 205.56085 | | 205.54401 | 205.54401 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On 04/11/2021 | Bond Future | | | 205.19001 | | 205.19001 | | 205.17404 | 205.17404 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On 03/02/2022 | Bond Future | | | 207.57903 | | 207.57903 | | 207.56310 | 207.56310 | | | 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 | | | 171.94507 | | 171.94507 | | 171.92799 | 171.92799 | | | 0.00 | 157,501,684.12 | 916 | 3,405.0 |
| R212 | On 05/08/2021 | Bond Future | | | 171.44815 | | 171.44815 | | 171.43159 | 171.43159 | | | 0.00 | 0.00 | 0 | 0.0 |
| R212 | On 04/11/2021 | Bond Future | | | 173.41860 | | 173.41860 | | 173.40274 | 173.40274 | | | 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 | | | 9.54210 | | 85.39105 | | 9.51909 | 85.52020 | | 17.07 | 0.00 | 0.00 | 0 | 9,521.0 |
| R213 | On 05/08/2021 | Bond Future | | | 9.74761 | | 86.27762 | | 9.72357 | 86.40841 | | 15.88 | 0.00 | 0.00 | 0 | 200.0 |
| R213 | On 04/11/2021 | Bond Future | | | 9.94541 | | 83.71887 | | 9.92028 | 83.85157 | | 15.31 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 03/02/2022 | Bond Future | | | 10.16123 | | 84.67414 | | 10.13496 | 84.80852 | | 12.92 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 03/02/2022 | Bond Future | 8.63 | Call | 1,037.70000 | | 1.03770 | | 1,080.04000 | 1.08004 | 1,037.700 | 12.21 | 0.21 | 0.00 | 0 | 200.0 |
| R213 | On 03/02/2022 | Bond Future | 8.80 | Call | 1,226.02000 | | 1.22602 | | 1,273.32000 | 1.27332 | 1,226.020 | 12.21 | 0.24 | 0.00 | 0 | 102.0 |
| R213 | On 03/02/2022 | Bond Future | 9.22 | Call | 1,796.78000 | | 1.79678 | | 0.00000 | 0.00000 | 1,796.780 | 12.21 | 0.32 | 23,118,332.01 | 860 | 430.0 |
| R213 | On 03/02/2022 | Bond Future | 9.58 | Put | 5,525.92000 | | 5.52592 | | 5,463.98000 | 5.46398 | 5,525.920 | 12.45 | 0.60 | 0.00 | 0 | 200.0 |
| R213 | On 03/02/2022 | Bond Future | 9.76 | Put | 4,966.15000 | | 4.96615 | | 4,910.14000 | 4.91014 | 4,966.150 | 12.59 | 0.56 | 0.00 | 0 | 102.0 |
| R213 | On 03/02/2022 | Bond Future | 10.00 | Put | 4,284.56000 | | 4.28456 | | 0.00000 | 0.00000 | 4,284.560 | 12.75 | 0.51 | 18,575,285.62 | 430 | 430.0 |
| R213 | On 03/02/2022 | Bond Future | 10.15 | Put | 3,897.74000 | | 3.89774 | | 3,853.63000 | 3.85363 | 3,897.740 | 12.85 | 0.48 | 0.00 | 0 | 200.0 |
| R213 | On 03/02/2022 | Bond Future | 10.25 | Put | 3,655.91000 | | 3.65591 | | 3,614.61000 | 3.61461 | 3,655.910 | 12.92 | 0.46 | 0.00 | 0 | 102.0 |
| R213 | On 03/02/2022 | Bond Future | 10.60 | Put | 2,911.84000 | | 2.91184 | | 0.00000 | 0.00000 | 2,911.840 | 13.18 | 0.39 | 28,224,265.85 | 860 | 430.0 |
| 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 | | | 10.80366 | | 66.37393 | | 10.78554 | 66.47932 | | 25.02 | 0.00 | 0.00 | 0 | 15,544.0 |
| R214 | On 05/08/2021 | Bond Future | | | 10.99227 | | 67.06301 | | 10.97339 | 67.16984 | | 23.25 | 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 |
|--------------------------------|---------------|--------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------------------|------------------|--------------------|
| R214 | On 04/11/2021 | Bond Future | 11.17269 | 64.54027 | | 11.15305 | 64.64859 | | 22.63 | 0.00 | 0.00 | 0 | 0.0 |
| R214 | On 03/02/2022 | Bond Future | 11.36634 | 65.27682 | | 11.34590 | 65.38651 | | 19.13 | 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 : | | | | | | | | | | | 19,404,766,435.46 | 187,477 | 1 328 871.0 |
| Grand Total: | | | | | | | | | | | 19,404,766,435.46 | 187,477 | 1 328 871.0 |