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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/06/2021

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------|---------------|--------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | | | |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | 90.70000 | | 90.70000 | | 90.70000 | 90.70000 | | | 0.00 | 0.00 | 0 | 51.0 |
| AL37 | On 05/08/2021 | Index Future | 799.22900 | | 799.22900 | | 801.79700 | 801.79700 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 04/11/2021 | Index Future | 808.08100 | | 808.08100 | | 810.62900 | 810.62900 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 03/02/2022 | Index Future | 817.46800 | | 817.46800 | | 819.91800 | 819.91800 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 05/05/2022 | Index Future | 827.17900 | | 827.17900 | | 829.59600 | 829.59600 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 05/08/2021 | Index Future | 913.34000 | | 913.34000 | | 919.54700 | 919.54700 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 04/11/2021 | Index Future | 923.45600 | | 923.45600 | | 929.67600 | 929.67600 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 03/02/2022 | Index Future | 934.18300 | | 934.18300 | | 940.33000 | 940.33000 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 05/05/2022 | Index Future | 945.28100 | | 945.28100 | | 951.42800 | 951.42800 | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On 05/08/2021 | Index Future | 803.69000 | | 803.69000 | | 807.83200 | 807.83200 | | | 0.00 | 0.00 | 0 | 114.0 |
| ALBI | On 04/11/2021 | Index Future | 812.59100 | | 812.59100 | | 816.73000 | 816.73000 | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On 03/02/2022 | Index Future | 822.03000 | | 822.03000 | | 826.09000 | 826.09000 | | | 0.00 | 0.00 | 0 | 0.0 |

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| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| ALBI | On 05/05/2022 | Index Future | 831.79600 | | 831.79600 | | 835.84000 | 835.84000 | | | 0.00 | 0.00 | 0 | 0.0 |
| E170 | On 01/08/2021 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES23 | On 25/01/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES23A | On 25/01/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES26 | On 25/01/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES26A | On 02/04/2026 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 05/08/2021 | Bond Future | 11.05996 | | 79.58759 | | 10.98508 | 79.99860 | | | 0.00 | 0.00 | 0 | 350.0 |
| ES33 | On 04/11/2021 | Bond Future | 11.29011 | | 76.68498 | | 11.21295 | 77.09617 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 03/02/2022 | Bond Future | 11.53107 | | 77.57641 | | 11.45289 | 77.98050 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 05/05/2022 | Bond Future | 11.77538 | | 74.72184 | | 11.69496 | 75.12518 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 15/09/2033 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33A | On 15/09/2033 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 05/08/2021 | Bond Future | 11.59233 | | 78.39067 | | 11.52218 | 78.82914 | | | 0.00 | 0.00 | 0 | 4,779.0 |
| ES42 | On 04/11/2021 | Bond Future | 11.81026 | | 74.99199 | | 11.73781 | 75.43098 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 03/02/2022 | Bond Future | 12.03099 | | 75.86430 | | 11.95743 | 76.29664 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 05/05/2022 | Bond Future | 12.26260 | | 72.50827 | | 12.18673 | 72.94017 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 25/04/2042 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 05/08/2021 | GOVI | 793.62100 | | 793.62100 | | 797.70600 | 797.70600 | | | 0.00 | 0.00 | 0 | 976.0 |
| GOVI | On 04/11/2021 | GOVI | 802.41100 | | 802.41100 | | 806.49300 | 806.49300 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 03/02/2022 | GOVI | 811.73100 | | 811.73100 | | 815.73500 | 815.73500 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 05/05/2022 | GOVI | 821.37500 | | 821.37500 | | 825.36300 | 825.36300 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 05/08/2021 | Bond Future | 153.84949 | | 153.84949 | | 153.77444 | 153.77444 | | | 0.00 | 0.00 | 0 | 5,211.0 |
| I2025 | On 04/11/2021 | Bond Future | 155.57289 | | 155.57289 | | 155.48865 | 155.48865 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 03/02/2022 | Bond Future | 155.84428 | | 155.84428 | | 155.73536 | 155.73536 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 05/05/2022 | Bond Future | 157.73272 | | 157.73272 | | 157.61098 | 157.61098 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 31/01/2025 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 05/08/2021 | Bond Future | 115.13429 | | 115.13429 | | 115.07452 | 115.07452 | | | 0.00 | 0.00 | 0 | 3,031.0 |
| I2029 | On 04/11/2021 | Bond Future | 115.25349 | | 115.25349 | | 115.18689 | 115.18689 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 03/02/2022 | Bond Future | 116.62000 | | 116.62000 | | 116.53504 | 116.53504 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 05/05/2022 | Bond Future | 116.83956 | | 116.83956 | | 116.74499 | 116.74499 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 14/08/2015 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| I2033 | On 05/08/2021 | Bond Future | 108.99545 | | 108.99545 | | 108.82056 | 108.82056 | | | 0.00 | 0.00 | 0 | 9,059.0 |
| I2033 | On 04/11/2021 | Bond Future | 108.96671 | | 108.96671 | | 108.78389 | 108.78389 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 03/02/2022 | Bond Future | 110.25854 | | 110.25854 | | 110.05705 | 110.05705 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 05/05/2022 | Bond Future | 110.32231 | | 110.32231 | | 110.11026 | 110.11026 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 28/02/2033 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 05/08/2021 | Bond Future | 122.62725 | | 122.62725 | | 122.55217 | 122.55217 | | | 0.00 | 0.00 | 0 | 7,713.0 |
| I2038 | On 04/11/2021 | Bond Future | 124.00112 | | 124.00112 | | 123.91833 | 123.91833 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 03/02/2022 | Bond Future | 123.70158 | | 123.70158 | | 123.59901 | 123.59901 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 05/05/2022 | Bond Future | 125.20079 | | 125.20079 | | 125.08782 | 125.08782 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 31/01/2038 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 05/08/2021 | Bond Future | 113.36540 | | 113.36540 | | 113.39445 | 113.39445 | | | 0.00 | 0.00 | 0 | 18,098.0 |
| I2046 | On 04/11/2021 | Bond Future | 112.79624 | | 112.79624 | | 112.81940 | 112.81940 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 03/02/2022 | Bond Future | 114.13383 | | 114.13383 | | 114.14013 | 114.14013 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 05/05/2022 | Bond Future | 113.64165 | | 113.64165 | | 113.63958 | 113.63958 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 31/03/2046 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 05/08/2021 | Bond Future | 116.15609 | | 116.15609 | | 116.08108 | 116.08108 | | | 0.00 | 0.00 | 0 | 11,059.0 |
| I2050 | On 04/11/2021 | Bond Future | 117.45702 | | 117.45702 | | 117.37499 | 117.37499 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 03/02/2022 | Bond Future | 116.88386 | | 116.88386 | | 116.78309 | 116.78309 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 05/05/2022 | Bond Future | 118.30038 | | 118.30038 | | 118.18956 | 118.18956 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 31/12/2050 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| IGOV | On 05/08/2021 | Index Future | 297.18000 | | 297.18000 | | 297.17000 | 297.17000 | | | 0.00 | 0.00 | 0 | 576.0 |
| IGOV | On 04/11/2021 | Index Future | 300.54500 | | 300.54500 | | 300.51600 | 300.51600 | | | 0.00 | 0.00 | 0 | 16.0 |
| IGOV | On 03/02/2022 | Index Future | 304.10800 | | 304.10800 | | 304.03200 | 304.03200 | | | 0.00 | 0.00 | 0 | 0.0 |
| IGOV | On 05/05/2022 | Index Future | 307.79300 | | 307.79300 | | 307.69200 | 307.69200 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/06/2021 | Jibar Tradeable Future | 3.68300 | | 96.31700 | | 3.68500 | 96.31500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 21/07/2021 | Jibar Tradeable Future | 3.72500 | | 96.27500 | | 3.70500 | 96.29500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 18/08/2021 | Jibar Tradeable Future | 3.76000 | | 96.24000 | | 3.76000 | 96.24000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/09/2021 | Jibar Tradeable Future | 3.80500 | | 96.19500 | | 3.78500 | 96.21500 | | | 0.00 | 0.00 | 0 | 30,000.0 |
| JIBAR FUTURE | On 20/10/2021 | Jibar Tradeable Future | 3.89000 | | 96.11000 | | 3.87000 | 96.13000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 17/11/2021 | Jibar Tradeable Future | 3.92000 | | 96.08000 | | 3.90000 | 96.10000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/12/2021 | Jibar Tradeable Future | 4.05000 | | 95.95000 | | 4.02000 | 95.98000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 16/03/2022 | Jibar Tradeable Future | 4.28500 | | 95.71500 | | 4.24500 | 95.75500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/06/2022 | Jibar Tradeable Future | 4.59000 | | 95.41000 | | 4.52000 | 95.48000 | | | 0.00 | 0.00 | 0 | 471.0 |
| JIBAR FUTURE | On 21/09/2022 | Jibar Tradeable Future | 4.77000 | | 95.23000 | | 4.70000 | 95.30000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 21/12/2022 | Jibar Tradeable Future | 5.02500 | | 94.97500 | | 4.97500 | 95.02500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/03/2023 | Jibar Tradeable Future | 5.19500 | | 94.80500 | | 5.13500 | 94.86500 | | | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 05/08/2021 | Bond Future | 7.29859 | | 115.43934 | | 7.22063 | 115.81016 | | 7.34 | 0.00 | 144,760,932.36 | 1,254 | 90,309.0 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R186 | On 04/11/2021 | Bond Future | | | 7.47246 | | 116.70421 | | 7.39095 | 117.07281 | | 6.63 | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 04/11/2021 | Bond Future | 7.77 | Put | 1,346.16000 | | 1.34616 | | 1,216.31000 | 1.21631 | 1,346.160 | 6.72 | 0.38 | 0.00 | 0 | 15,177.0 |
| R186 | On 04/11/2021 | Bond Future | 8.77 | Put | 335.40000 | | 0.33540 | | 294.75000 | 0.29475 | 335.400 | 7.14 | 0.13 | 0.00 | 0 | 15,177.0 |
| R186 | On 03/02/2022 | Bond Future | | | 7.65368 | | 112.77778 | | 7.57083 | 113.13308 | | 6.31 | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 05/05/2022 | Bond Future | | | 7.84958 | | 114.11889 | | 7.76298 | 114.47013 | | 5.89 | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 05/08/2021 | Bond Future | | | 321.61303 | | 321.61303 | | 321.49033 | 321.49033 | | | 0.00 | 0.00 | 0 | 1,120.0 |
| R197 | On 04/11/2021 | Bond Future | | | 325.21524 | | 325.21524 | | 325.07374 | 325.07374 | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 03/02/2022 | Bond Future | | | 320.90453 | | 320.90453 | | 320.71237 | 320.71237 | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 05/05/2022 | Bond Future | | | 324.79384 | | 324.79384 | | 324.57566 | 324.57566 | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 05/08/2021 | Bond Future | | | 239.28570 | | 239.28570 | | 238.90610 | 238.90610 | | | 0.00 | 0.00 | 0 | 9,436.0 |
| R202 | On 04/11/2021 | Bond Future | | | 241.96579 | | 241.96579 | | 241.56904 | 241.56904 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 03/02/2022 | Bond Future | | | 240.49672 | | 240.49672 | | 240.05894 | 240.05894 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 05/05/2022 | Bond Future | | | 243.41114 | | 243.41114 | | 242.95018 | 242.95018 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 07/12/2033 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2023 | On 05/08/2021 | Bond Future | | | 5.13417 | | 107.30953 | | 5.13047 | 107.31514 | | 1.13 | 0.00 | 13,950,238.90 | 130 | 15,414.0 |
| R2023 | On 04/11/2021 | Bond Future | | | 5.27077 | | 104.57790 | | 5.27084 | 104.57781 | | 1.25 | 0.00 | 0.00 | 0 | 0.0 |
| R2023 | On 03/02/2022 | Bond Future | | | 5.42717 | | 105.79314 | | 5.44281 | 105.77702 | | 1.08 | 0.00 | 0.00 | 0 | 0.0 |
| R2023 | On 05/05/2022 | Bond Future | | | 5.62013 | | 103.14041 | | 5.65030 | 103.11654 | | 0.94 | 0.00 | 0.00 | 0 | 0.0 |
| R2023 | On 28/02/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2030 | On 05/08/2021 | Bond Future | | | 8.87815 | | 95.08232 | | 8.77097 | 95.69269 | | 12.65 | 0.00 | 1,331,152.48 | 14 | 101,722.0 |
| R2030 | On 05/08/2021 | Bond Future | 7.70 | Call | 111.27000 | | 0.11127 | | 160.43000 | 0.16043 | 111.270 | 12.10 | 0.06 | 0.00 | 0 | 200.0 |
| R2030 | On 05/08/2021 | Bond Future | 8.50 | Call | 913.15000 | | 0.91315 | | 1,141.96000 | 1.14196 | 913.150 | 12.52 | 0.32 | 0.00 | 0 | 5,000.0 |
| R2030 | On 05/08/2021 | Bond Future | 8.78 | Call | 1,535.85000 | | 1.53585 | | 1,850.79000 | 1.85079 | 1,535.850 | 12.67 | 0.46 | 0.00 | 0 | 200.0 |
| R2030 | On 05/08/2021 | Bond Future | 8.83 | Call | 1,669.82000 | | 1.66982 | | 2,000.07000 | 2.00007 | 1,669.820 | 12.70 | 0.49 | 0.00 | 0 | 479.0 |
| R2030 | On 05/08/2021 | Bond Future | 8.95 | Call | 2,018.21000 | | 2.01821 | | 2,384.36000 | 2.38436 | 2,018.210 | 12.78 | 0.55 | 0.00 | 0 | 600.0 |
| R2030 | On 05/08/2021 | Bond Future | 9.15 | Put | 1,160.45000 | | 1.16045 | | 971.51000 | 0.97151 | 1,160.450 | 12.96 | 0.36 | 0.00 | 0 | 7,500.0 |
| R2030 | On 05/08/2021 | Bond Future | 9.45 | Call | 3,856.74000 | | 3.85674 | | 4,345.79000 | 4.34579 | 3,856.740 | 13.30 | 0.76 | 0.00 | 0 | 600.0 |
| R2030 | On 05/08/2021 | Bond Future | 9.75 | Put | 386.84000 | | 0.38684 | | 313.49000 | 0.31349 | 386.840 | 13.67 | 0.15 | 0.00 | 0 | 479.0 |
| R2030 | On 05/08/2021 | Bond Future | 10.15 | Put | 147.26000 | | 0.14726 | | 115.90000 | 0.11590 | 147.260 | 13.67 | 0.07 | 0.00 | 0 | 479.0 |
| R2030 | On 05/08/2021 | Bond Future | 10.30 | Put | 98.56000 | | 0.09856 | | 76.75000 | 0.07675 | 98.560 | 13.67 | 0.05 | 0.00 | 0 | 200.0 |
| R2030 | On 05/08/2021 | Bond Future | 12.10 | Put | 0.14000 | | 0.00014 | | 0.10000 | 0.00010 | 0.140 | 13.67 | 0.00 | 0.00 | 0 | 600.0 |
| R2030 | On 04/11/2021 | Bond Future | | | 9.05889 | | 96.12474 | | 8.94793 | 96.73656 | | 11.37 | 0.00 | 0.00 | 0 | 0.0 |
| R2030 | On 04/11/2021 | Bond Future | 8.27 | Call | 1,026.26000 | | 1.02626 | | 1,205.98000 | 1.20598 | 1,026.260 | 10.99 | 0.27 | 0.00 | 0 | 300.0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-------------|--------------|----------------|-------------------|------------|--------------|-------------|------------------|---------------|
| R2030 | On 04/11/2021 | Bond Future | 8.77 | Call | 1,986.01000 | 1.98601 | 2,263.61000 | 2.26361 | 1,986.010 | 11.25 | 0.42 | 0.00 | 0 | 300.0 | |
| R2030 | On 04/11/2021 | Bond Future | 9.20 | Call | 3,139.31000 | 3.13931 | 3,501.35000 | 3.50135 | 3,139.310 | 11.49 | 0.56 | 0.00 | 0 | 29.0 | |
| R2030 | On 04/11/2021 | Bond Future | 9.90 | Call | 5,618.29000 | 5.61829 | 6,091.59000 | 6.09159 | 5,618.290 | 12.14 | 0.75 | 0.00 | 0 | 29.0 | |
| R2030 | On 04/11/2021 | Bond Future | 11.26 | Put | 155.34000 | 0.15534 | 129.98000 | 0.12998 | 155.340 | 12.25 | 0.05 | 0.00 | 0 | 29.0 | |
| R2030 | On 04/11/2021 | Bond Future | 11.44 | Put | 113.10000 | 0.11310 | 93.99000 | 0.09399 | 113.100 | 12.25 | 0.04 | 0.00 | 0 | 300.0 | |
| R2030 | On 03/02/2022 | Bond Future | | | 9.24820 | 93.23757 | 9.13484 | 93.84168 | | 10.93 | 0.00 | 0.00 | 0 | 0.0 | |
| R2030 | On 03/02/2022 | Bond Future | 8.39 | Call | 1,366.13000 | 1.36613 | 1,556.57000 | 1.55657 | 1,366.130 | 10.44 | 0.29 | 0.00 | 0 | 101.0 | |
| R2030 | On 03/02/2022 | Bond Future | 8.85 | Call | 2,258.09000 | 2.25809 | 2,522.55000 | 2.52255 | 2,258.090 | 10.71 | 0.41 | 0.00 | 0 | 1,000.0 | |
| R2030 | On 03/02/2022 | Bond Future | 9.35 | Put | 2,992.39000 | 2.99239 | 2,732.47000 | 2.73247 | 2,992.390 | 10.99 | 0.46 | 0.00 | 0 | 101.0 | |
| R2030 | On 03/02/2022 | Bond Future | 9.60 | Call | 4,283.48000 | 4.28348 | 4,664.65000 | 4.66465 | 4,283.480 | 11.15 | 0.61 | 0.00 | 0 | 1,000.0 | |
| R2030 | On 03/02/2022 | Bond Future | 9.78 | Put | 2,104.96000 | 2.10496 | 1,906.62000 | 1.90662 | 2,104.960 | 11.30 | 0.35 | 0.00 | 0 | 101.0 | |
| R2030 | On 03/02/2022 | Bond Future | 10.85 | Put | 758.46000 | 0.75846 | 672.26000 | 0.67226 | 758.460 | 11.78 | 0.16 | 0.00 | 0 | 1,000.0 | |
| R2030 | On 05/05/2022 | Bond Future | | | 9.44848 | 94.34673 | 9.33107 | 94.95117 | | 10.09 | 0.00 | 0.00 | 0 | 0.0 | |
| R2030 | On 05/05/2022 | Bond Future | 8.14 | Call | 1,048.86000 | 1.04886 | 1,195.24000 | 1.19524 | 1,048.860 | 9.51 | 0.22 | 0.00 | 0 | 1,800.0 | |
| R2030 | On 05/05/2022 | Bond Future | 8.47 | Call | 1,468.13000 | 1.46813 | 1,655.55000 | 1.65555 | 1,468.130 | 9.51 | 0.29 | 0.00 | 0 | 1,073.0 | |
| R2030 | On 05/05/2022 | Bond Future | 8.89 | Call | 2,238.87000 | 2.23887 | 2,486.35000 | 2.48635 | 2,238.870 | 9.74 | 0.39 | 0.00 | 0 | 1,800.0 | |
| R2030 | On 05/05/2022 | Bond Future | 9.35 | Put | 3,815.59000 | 3.81559 | 3,524.72000 | 3.52472 | 3,815.590 | 10.01 | 0.50 | 0.00 | 0 | 1,073.0 | |
| R2030 | On 05/05/2022 | Bond Future | 9.95 | Put | 2,503.94000 | 2.50394 | 2,291.80000 | 2.29180 | 2,503.940 | 10.37 | 0.37 | 0.00 | 0 | 1,073.0 | |
| R2030 | On 05/05/2022 | Bond Future | 11.04 | Put | 1,050.58000 | 1.05058 | 945.53000 | 0.94553 | 1,050.580 | 10.88 | 0.19 | 0.00 | 0 | 1,800.0 | |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | |
| R2032 | On 05/08/2021 | Bond Future | | | 9.55736 | 94.36709 | 9.45040 | 95.03374 | | 14.39 | 0.00 | 94,367.09 | 1 | 120,492.0 | |
| R2032 | On 04/11/2021 | Bond Future | | | 9.74510 | 91.25633 | 9.63458 | 91.92519 | | 13.86 | 0.00 | 0.00 | 0 | 21.0 | |
| R2032 | On 04/11/2021 | Bond Future | 9.33 | Call | 2,008.05000 | 2.00805 | 2,289.66000 | 2.28966 | 2,008.050 | 13.54 | 0.39 | 0.00 | 0 | 700.0 | |
| R2032 | On 04/11/2021 | Bond Future | 9.83 | Call | 3,412.52000 | 3.41252 | 3,797.79000 | 3.79779 | 3,412.520 | 13.92 | 0.54 | 0.00 | 0 | 700.0 | |
| R2032 | On 04/11/2021 | Bond Future | 12.81 | Put | 51.74000 | 0.05174 | 42.83000 | 0.04283 | 51.740 | 14.98 | 0.02 | 0.00 | 0 | 700.0 | |
| R2032 | On 03/02/2022 | Bond Future | | | 9.93781 | 92.31724 | 9.82504 | 92.97962 | | 12.71 | 0.00 | 0.00 | 0 | 0.0 | |
| R2032 | On 03/02/2022 | Bond Future | 8.91 | Call | 1,330.05000 | 1.33005 | 1,517.56000 | 1.51756 | 1,330.050 | 11.98 | 0.26 | 0.00 | 0 | 198.0 | |
| R2032 | On 03/02/2022 | Bond Future | 9.14 | Call | 1,729.68000 | 1.72968 | 1,954.67000 | 1.95467 | 1,729.680 | 12.09 | 0.32 | 0.00 | 0 | 97.0 | |
| R2032 | On 03/02/2022 | Bond Future | 9.58 | Call | 2,729.00000 | 2.72900 | 3,030.21000 | 3.03021 | 2,729.000 | 12.42 | 0.43 | 0.00 | 0 | 400.0 | |
| R2032 | On 03/02/2022 | Bond Future | 9.62 | Call | 2,832.28000 | 2.83228 | 3,140.41000 | 3.14041 | 2,832.280 | 12.45 | 0.44 | 0.00 | 0 | 210.0 | |
| R2032 | On 03/02/2022 | Bond Future | 9.81 | Put | 4,103.19000 | 4.10319 | 3,781.39000 | 3.78139 | 4,103.190 | 12.58 | 0.51 | 0.00 | 0 | 198.0 | |
| R2032 | On 03/02/2022 | Bond Future | 10.14 | Put | 3,185.79000 | 3.18579 | 2,917.81000 | 2.91781 | 3,185.790 | 12.81 | 0.43 | 0.00 | 0 | 97.0 | |
| R2032 | On 03/02/2022 | Bond Future | 10.35 | Put | 2,701.90000 | 2.70190 | 2,465.74000 | 2.46574 | 2,701.900 | 12.98 | 0.38 | 0.00 | 0 | 400.0 | |
| R2032 | On 03/02/2022 | Bond Future | 10.45 | Put | 2,498.45000 | 2.49845 | 2,276.56000 | 2.27656 | 2,498.450 | 13.07 | 0.36 | 0.00 | 0 | 198.0 | |
| R2032 | On 03/02/2022 | Bond Future | 10.53 | Put | 2,347.29000 | 2.34729 | 2,136.37000 | 2.13637 | 2,347.290 | 13.16 | 0.34 | 0.00 | 0 | 210.0 | |
| R2032 | On 03/02/2022 | Bond Future | 10.66 | Put | 2,123.58000 | 2.12358 | 1,929.53000 | 1.92953 | 2,123.580 | 13.31 | 0.32 | 0.00 | 0 | 97.0 | |
| R2032 | On 03/02/2022 | Bond Future | 10.95 | Put | 1,698.83000 | 1.69883 | 1,538.52000 | 1.53852 | 1,698.830 | 13.66 | 0.26 | 0.00 | 0 | 400.0 | |
| R2032 | On 03/02/2022 | Bond Future | 11.13 | Put | 1,442.87000 | 1.44287 | 1,302.27000 | 1.30227 | 1,442.870 | 13.72 | 0.23 | 0.00 | 0 | 210.0 | |
| R2032 | On 05/05/2022 | Bond Future | | | 10.13715 | 89.26859 | 10.02070 | 89.93216 | | 12.31 | 0.00 | 0.00 | 0 | 0.0 | |
| R2032 | On 31/03/2032 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | |
| R2035 | On 05/08/2021 | Bond Future | | | 10.15845 | 94.60819 | 10.08240 | 95.12605 | | 15.87 | 0.00 | 6,054,924.16 | 64 | 82,743.0 | |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-----------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R2035 | On 05/08/2021 | Bond Future | 10.02 | Call | 1,811.52000 | 1.81152 | 2,073.49000 | 2.07349 | 1,811.520 | 15.89 | 0.45 | 0.00 | 0 | 100.0 | | |
| R2035 | On 05/08/2021 | Bond Future | 10.77 | Put | 873.32000 | 0.87332 | 773.84000 | 0.77384 | 873.320 | 17.07 | 0.24 | 0.00 | 0 | 100.0 | | |
| R2035 | On 05/08/2021 | Bond Future | 11.37 | Put | 271.69000 | 0.27169 | 236.63000 | 0.23663 | 271.690 | 17.52 | 0.09 | 0.00 | 0 | 100.0 | | |
| R2035 | On 04/11/2021 | Bond Future | | | 10.34841 | 91.17018 | 10.27013 | 91.68866 | | 15.77 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2035 | On 04/11/2021 | Bond Future | 10.11 | Call | 2,836.67000 | 2.83667 | 3,087.84000 | 3.08784 | 2,836.670 | 15.64 | 0.45 | 0.00 | 0 | 350.0 | | |
| R2035 | On 04/11/2021 | Bond Future | 10.12 | Call | 2,866.55000 | 2.86655 | 3,119.29000 | 3.11929 | 2,866.550 | 15.65 | 0.45 | 0.00 | 0 | 400.0 | | |
| R2035 | On 04/11/2021 | Bond Future | 10.23 | Call | 3,207.95000 | 3.20795 | 3,477.90000 | 3.47790 | 3,207.950 | 15.75 | 0.48 | 0.00 | 0 | 782.0 | | |
| R2035 | On 04/11/2021 | Bond Future | 10.60 | Put | 2,864.24000 | 2.86424 | 2,670.32000 | 2.67032 | 2,864.240 | 16.13 | 0.41 | 0.00 | 0 | 350.0 | | |
| R2035 | On 04/11/2021 | Bond Future | 10.62 | Call | 4,578.53000 | 4.57853 | 4,905.86000 | 4.90586 | 4,578.530 | 16.15 | 0.60 | 0.00 | 0 | 400.0 | | |
| R2035 | On 04/11/2021 | Bond Future | 11.08 | Put | 1,847.26000 | 1.84726 | 1,712.43000 | 1.71243 | 1,847.260 | 16.82 | 0.29 | 0.00 | 0 | 782.0 | | |
| R2035 | On 04/11/2021 | Bond Future | 11.20 | Put | 1,656.34000 | 1.65634 | 1,533.79000 | 1.53379 | 1,656.340 | 17.03 | 0.27 | 0.00 | 0 | 350.0 | | |
| R2035 | On 04/11/2021 | Bond Future | 11.75 | Put | 882.31000 | 0.88231 | 809.09000 | 0.80909 | 882.310 | 17.11 | 0.16 | 0.00 | 0 | 782.0 | | |
| R2035 | On 04/11/2021 | Bond Future | 13.82 | Put | 39.94000 | 0.03994 | 35.29000 | 0.03529 | 39.940 | 17.11 | 0.01 | 0.00 | 0 | 400.0 | | |
| R2035 | On 03/02/2022 | Bond Future | | | 10.54645 | 92.22986 | 10.46714 | 92.74021 | | 14.33 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2035 | On 03/02/2022 | Bond Future | 9.70 | Call | 1,891.09000 | 1.89109 | 2,061.99000 | 2.06199 | 1,891.090 | 13.61 | 0.31 | 0.00 | 0 | 683.0 | | |
| R2035 | On 03/02/2022 | Bond Future | 10.10 | Call | 2,873.03000 | 2.87303 | 3,096.67000 | 3.09667 | 2,873.030 | 13.99 | 0.41 | 0.00 | 0 | 280.0 | | |
| R2035 | On 03/02/2022 | Bond Future | 10.26 | Call | 3,326.94000 | 3.32694 | 3,571.48000 | 3.57148 | 3,326.940 | 14.13 | 0.45 | 0.00 | 0 | 200.0 | | |
| R2035 | On 03/02/2022 | Bond Future | 10.35 | Call | 3,596.77000 | 3.59677 | 3,852.89000 | 3.85289 | 3,596.770 | 14.20 | 0.47 | 0.00 | 0 | 1,600.0 | | |
| R2035 | On 03/02/2022 | Bond Future | 10.65 | Put | 3,908.58000 | 3.90858 | 3,691.61000 | 3.69161 | 3,908.580 | 14.45 | 0.45 | 0.00 | 0 | 683.0 | | |
| R2035 | On 03/02/2022 | Bond Future | 11.03 | Put | 2,945.47000 | 2.94547 | 2,771.44000 | 2.77144 | 2,945.470 | 14.84 | 0.37 | 0.00 | 0 | 280.0 | | |
| R2035 | On 03/02/2022 | Bond Future | 11.05 | Put | 2,902.72000 | 2.90272 | 2,730.78000 | 2.73078 | 2,902.720 | 14.87 | 0.36 | 0.00 | 0 | 1,600.0 | | |
| R2035 | On 03/02/2022 | Bond Future | 11.28 | Put | 2,454.18000 | 2.45418 | 2,304.84000 | 2.30484 | 2,454.180 | 15.17 | 0.32 | 0.00 | 0 | 200.0 | | |
| R2035 | On 03/02/2022 | Bond Future | 11.39 | Put | 2,266.97000 | 2.26697 | 2,127.52000 | 2.12752 | 2,266.970 | 15.33 | 0.30 | 0.00 | 0 | 683.0 | | |
| R2035 | On 03/02/2022 | Bond Future | 11.73 | Put | 1,698.95000 | 1.69895 | 1,588.35000 | 1.58835 | 1,698.950 | 15.49 | 0.24 | 0.00 | 0 | 280.0 | | |
| R2035 | On 03/02/2022 | Bond Future | 11.88 | Put | 1,475.49000 | 1.47549 | 1,376.59000 | 1.37659 | 1,475.490 | 15.49 | 0.21 | 0.00 | 0 | 1,800.0 | | |
| R2035 | On 05/05/2022 | Bond Future | | | 10.74307 | 88.84850 | 10.66159 | 89.35843 | | 14.03 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2035 | On 28/02/2035 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | | |
| R2037 | On 05/08/2021 | Bond Future | | | 10.39867 | 85.79455 | 10.32791 | 86.27650 | | 17.91 | 0.00 | 428,972.75 | 5 | 126,396.0 | | |
| R2037 | On 04/11/2021 | Bond Future | | | 10.58032 | 86.73522 | 10.50760 | 87.21773 | | 16.97 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2037 | On 04/11/2021 | Bond Future | 11.49 | Call | 7,344.38000 | 7.34438 | 7,717.27000 | 7.71727 | 7,344.380 | 18.39 | 0.74 | 0.00 | 0 | 600.0 | | |
| R2037 | On 04/11/2021 | Bond Future | 12.30 | Put | 638.32000 | 0.63832 | 588.02000 | 0.58802 | 638.320 | 18.41 | 0.12 | 0.00 | 0 | 600.0 | | |
| R2037 | On 03/02/2022 | Bond Future | | | 10.76955 | 83.48879 | 10.69600 | 83.96360 | | 16.19 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2037 | On 05/05/2022 | Bond Future | | | 10.96515 | 84.48230 | 10.88966 | 84.95657 | | 15.10 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2037 | On 31/01/2037 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | | |
| R2040 | On 06/10/2015 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | | |
| R2040 | On 05/08/2021 | Bond Future | | | 10.54642 | 87.79641 | 10.48065 | 88.27631 | | 18.38 | 0.00 | 0.00 | 0 | 86,154.0 | | |
| R2040 | On 05/08/2021 | Bond Future | 11.05 | Call | 4,643.52000 | 4.64352 | 5,018.35000 | 5.01835 | 4,643.520 | 19.35 | 0.73 | 0.00 | 0 | 900.0 | | |
| R2040 | On 05/08/2021 | Bond Future | 11.55 | Call | 7,312.13000 | 7.31213 | 7,743.92000 | 7.74392 | 7,312.130 | 20.41 | 0.86 | 0.00 | 0 | 900.0 | | |
| R2040 | On 05/08/2021 | Bond Future | 14.80 | Put | 0.02000 | 0.00002 | 0.02000 | 0.00002 | 0.020 | 20.41 | 0.00 | 0.00 | 0 | 900.0 | | |
| R2040 | On 04/11/2021 | Bond Future | | | 10.72413 | 88.75908 | 10.65656 | 89.23934 | | 17.60 | 0.00 | 0.00 | 0 | 0.0 | | |
| R2040 | On 03/02/2022 | Bond Future | | | 10.90915 | 85.28591 | 10.84086 | 85.75810 | | 16.76 | 0.00 | 0.00 | 0 | 0.0 | | |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Options Inter |
|------------------|----|------------|--------|------------|--------------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2040 | On | 05/05/2022 | | | Bond Future | 11.09985 | 86.30088 | | 11.02978 | 86.77237 | | 15.70 | 0.00 | 0.00 | 0 | 0.0 |
| R2040 | On | 05/05/2022 | 9.82 | Call | Bond Future | 1,732.08000 | 1.73208 | | 1,861.43000 | 1.86143 | 1,732.080 | 14.91 | 0.25 | 0.00 | 0 | 1,200.0 |
| R2040 | On | 05/05/2022 | 10.57 | Call | Bond Future | 3,459.19000 | 3.45919 | | 3,665.82000 | 3.66582 | 3,459.190 | 15.37 | 0.41 | 0.00 | 0 | 1,200.0 |
| R2040 | On | 05/05/2022 | 13.04 | Put | Bond Future | 1,263.16000 | 1.26316 | | 1,193.68000 | 1.19368 | 1,263.160 | 16.84 | 0.16 | 0.00 | 0 | 1,200.0 |
| R2040 | On | 31/01/2040 | | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On | 05/08/2021 | | | Bond Future | 10.59657 | 84.54145 | | 10.53567 | 84.99368 | | 19.35 | 0.00 | 2,367,160.60 | 28 | 59,910.0 |
| R2044 | On | 04/11/2021 | | | Bond Future | 10.76597 | 85.46846 | | 10.70342 | 85.92097 | | 18.53 | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On | 03/02/2022 | | | Bond Future | 10.94208 | 82.08216 | | 10.87891 | 82.52680 | | 17.66 | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On | 05/05/2022 | | | Bond Future | 11.12320 | 83.05896 | | 11.05840 | 83.50289 | | 16.54 | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On | 31/01/2044 | | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On | 05/08/2021 | | | Bond Future | 10.50461 | 88.28712 | | 10.44323 | 88.76115 | | 18.74 | 0.00 | 0.00 | 0 | 171,004.0 |
| R2048 | On | 05/08/2021 | 10.30 | Call | Bond Future | 1,734.09000 | 1.73409 | | 1,959.57000 | 1.95957 | 1,734.090 | 18.45 | 0.41 | 0.00 | 0 | 1,300.0 |
| R2048 | On | 05/08/2021 | 10.90 | Call | Bond Future | 4,256.50000 | 4.25650 | | 4,612.23000 | 4.61223 | 4,256.500 | 19.42 | 0.69 | 0.00 | 0 | 1,300.0 |
| R2048 | On | 04/11/2021 | | | Bond Future | 10.66946 | 84.84293 | | 10.60636 | 85.31736 | | 18.92 | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On | 04/11/2021 | 9.60 | Call | Bond Future | 998.61000 | 0.99861 | | 1,107.36000 | 1.10736 | 998.610 | 17.61 | 0.20 | 0.00 | 0 | 1,200.0 |
| R2048 | On | 04/11/2021 | 10.30 | Call | Bond Future | 2,743.92000 | 2.74392 | | 2,957.07000 | 2.95707 | 2,743.920 | 18.68 | 0.41 | 0.00 | 0 | 1,200.0 |
| R2048 | On | 03/02/2022 | | | Bond Future | 10.84036 | 85.82902 | | 10.77651 | 86.29589 | | 17.14 | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On | 05/05/2022 | | | Bond Future | 11.00865 | 82.43475 | | 10.94315 | 82.90108 | | 16.91 | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On | 28/02/2048 | | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R209 | On | 05/08/2021 | | | Bond Future | 10.07550 | 73.29438 | | 9.99895 | 73.75214 | | 19.10 | 0.00 | 1,759,065.12 | 24 | 28,681.0 |
| R209 | On | 04/11/2021 | | | Bond Future | 10.24175 | 70.95747 | | 10.16316 | 71.41632 | | 18.21 | 0.00 | 10,643,620.50 | 150 | 4,785.0 |
| R209 | On | 04/11/2021 | 9.50 | Call | Bond Future | 1,424.06000 | 1.42406 | | 1,578.70000 | 1.57870 | 1,424.060 | 17.48 | 0.31 | 0.00 | 0 | 6,000.0 |
| R209 | On | 04/11/2021 | 10.00 | Put | Bond Future | 3,967.54000 | 3.96754 | | 3,732.43000 | 3.73243 | 3,967.540 | 17.98 | 0.55 | 38,968,139.16 | 1,000 | 3,100.0 |
| R209 | On | 04/11/2021 | 10.50 | Put | Bond Future | 2,536.40000 | 2.53640 | | 2,366.57000 | 2.36657 | 2,536.400 | 18.45 | 0.41 | 57,577,878.00 | 2,000 | 9,400.0 |
| R209 | On | 04/11/2021 | 12.00 | Put | Bond Future | 515.13000 | 0.51513 | | 470.23000 | 0.47023 | 515.130 | 19.66 | 0.12 | 0.00 | 0 | 9,000.0 |
| R209 | On | 03/02/2022 | | | Bond Future | 10.41091 | 71.78240 | | 10.33142 | 72.23549 | | 16.76 | 0.00 | 0.00 | 0 | 0.0 |
| R209 | On | 05/05/2022 | | | Bond Future | 10.58397 | 69.49473 | | 10.50250 | 69.94803 | | 16.21 | 0.00 | 0.00 | 0 | 0.0 |
| R209 | On | 31/03/2036 | | | Price Contribution | 6.25000 | 6.25000 | | 6.25000 | 6.25000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R209/R186 | On | 31/03/2036 | | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R209/R204 | On | 31/03/2036 | | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R209/R208 | On | 31/03/2036 | | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On | 05/08/2021 | | | Bond Future | 210.93273 | 210.93273 | | 211.34409 | 211.34409 | | | 0.00 | 0.00 | 0 | 1,486.0 |
| R210 | On | 04/11/2021 | | | Bond Future | 210.50760 | 210.50760 | | 210.91205 | 210.91205 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On | 03/02/2022 | | | Bond Future | 213.00368 | 213.00368 | | 213.38081 | 213.38081 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On | 05/05/2022 | | | Bond Future | 212.74185 | 212.74185 | | 213.10783 | 213.10783 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On | 31/03/2028 | | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Options Interest |
|--------------------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|-----------------------|------------------|--------------------|
| R212 | On 05/08/2021 | Bond Future | | | 172.71179 | 172.71179 | | 172.65460 | 172.65460 | | | 0.00 | 0.00 | 0 | 1,907.0 |
| R212 | On 04/11/2021 | Bond Future | | | 174.64661 | 174.64661 | | 174.57935 | 174.57935 | | | 0.00 | 0.00 | 0 | 0.0 |
| R212 | On 31/01/2022 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 05/08/2021 | Bond Future | | | 9.21260 | 89.25249 | | 9.11046 | 89.83601 | | 14.00 | 0.00 | 624,767.43 | 7 | 9,050.0 |
| R213 | On 04/11/2021 | Bond Future | | | 9.39294 | 86.70115 | | 9.28746 | 87.28630 | | 13.13 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 03/02/2022 | Bond Future | | | 9.58123 | 87.70869 | | 9.47369 | 88.28723 | | 12.12 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 03/02/2022 | Bond Future | 8.63 | Call | 1,330.93000 | 1.33093 | | 1,505.02000 | 1.50502 | 1,330.930 | 11.57 | 0.28 | 0.00 | 0 | 200.0 |
| R213 | On 03/02/2022 | Bond Future | 8.80 | Call | 1,618.75000 | 1.61875 | | 1,817.59000 | 1.81759 | 1,618.750 | 11.68 | 0.32 | 0.00 | 0 | 102.0 |
| R213 | On 03/02/2022 | Bond Future | 9.15 | Call | 2,325.83000 | 2.32583 | | 2,577.27000 | 2.57727 | 2,325.830 | 11.91 | 0.41 | 0.00 | 0 | 220.0 |
| R213 | On 03/02/2022 | Bond Future | 9.22 | Call | 2,485.73000 | 2.48573 | | 2,747.75000 | 2.74775 | 2,485.730 | 11.95 | 0.43 | 0.00 | 0 | 430.0 |
| R213 | On 03/02/2022 | Bond Future | 9.58 | Put | 3,404.69000 | 3.40469 | | 3,141.53000 | 3.14153 | 3,404.690 | 12.17 | 0.48 | 0.00 | 0 | 200.0 |
| R213 | On 03/02/2022 | Bond Future | 9.76 | Put | 2,961.29000 | 2.96129 | | 2,723.64000 | 2.72364 | 2,961.290 | 12.29 | 0.44 | 0.00 | 0 | 102.0 |
| R213 | On 03/02/2022 | Bond Future | 10.00 | Put | 2,457.98000 | 2.45798 | | 2,252.26000 | 2.25226 | 2,457.980 | 12.50 | 0.38 | 0.00 | 0 | 430.0 |
| R213 | On 03/02/2022 | Bond Future | 10.15 | Put | 2,190.24000 | 2.19024 | | 2,002.94000 | 2.00294 | 2,190.240 | 12.66 | 0.35 | 0.00 | 0 | 200.0 |
| R213 | On 03/02/2022 | Bond Future | 10.17 | Put | 2,156.73000 | 2.15673 | | 1,971.79000 | 1.97179 | 2,156.730 | 12.68 | 0.34 | 0.00 | 0 | 220.0 |
| R213 | On 03/02/2022 | Bond Future | 10.25 | Put | 2,027.11000 | 2.02711 | | 1,851.42000 | 1.85142 | 2,027.110 | 12.77 | 0.33 | 0.00 | 0 | 102.0 |
| R213 | On 03/02/2022 | Bond Future | 10.60 | Put | 1,522.42000 | 1.52242 | | 1,383.70000 | 1.38370 | 1,522.420 | 13.07 | 0.26 | 0.00 | 0 | 430.0 |
| R213 | On 03/02/2022 | Bond Future | 10.67 | Put | 1,423.05000 | 1.42305 | | 1,291.43000 | 1.29143 | 1,423.050 | 13.07 | 0.25 | 0.00 | 0 | 220.0 |
| R213 | On 05/05/2022 | Bond Future | | | 9.76961 | 85.21947 | | 9.65868 | 85.79859 | | 11.65 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R213/R186 | On 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R214 | On 05/08/2021 | Bond Future | | | 10.49501 | 69.97346 | | 10.42353 | 70.40887 | | 21.03 | 0.00 | 349,867.30 | 5 | 17,880.0 |
| R214 | On 04/11/2021 | Bond Future | | | 10.66068 | 67.46297 | | 10.58727 | 67.89937 | | 20.22 | 0.00 | 0.00 | 0 | 0.0 |
| R214 | On 03/02/2022 | Bond Future | | | 10.83212 | 68.24706 | | 10.75776 | 68.67810 | | 18.56 | 0.00 | 0.00 | 0 | 0.0 |
| R214 | On 05/05/2022 | Bond Future | | | 11.00099 | 65.77891 | | 10.92478 | 66.21016 | | 18.03 | 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 : | | | | | | | | | | | | | 278,911,085.85 | 4,682 | 1 140 470.0 |
| Grand Total: | | | | | | | | | | | | | 278,911,085.85 | 4,682 | 1 140 470.0 |