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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/06/2021

| 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 | | 792.94500 | 792.94500 | | 793.16700 | 793.16700 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 04/11/2021 | Index Future | | 801.63200 | 801.63200 | | 801.85900 | 801.85900 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 03/02/2022 | Index Future | | 810.89500 | 810.89500 | | 811.12800 | 811.12800 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 05/05/2022 | Index Future | | 820.50100 | 820.50100 | | 820.73800 | 820.73800 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 05/08/2021 | Index Future | | 908.28900 | 908.28900 | | 904.89300 | 904.89300 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 04/11/2021 | Index Future | | 918.23900 | 918.23900 | | 914.81000 | 914.81000 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 03/02/2022 | Index Future | | 928.85000 | 928.85000 | | 925.38400 | 925.38400 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 05/05/2022 | Index Future | | 939.85300 | 939.85300 | | 936.34700 | 936.34700 | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On 05/08/2021 | Index Future | | 800.11700 | 800.11700 | | 797.92400 | 797.92400 | | | 0.00 | 0.00 | 0 | 114.0 |
| ALBI | On 04/11/2021 | Index Future | | 808.88100 | 808.88100 | | 806.66800 | 806.66800 | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On 03/02/2022 | Index Future | | 818.22900 | 818.22900 | | 815.99300 | 815.99300 | | | 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 | 827.92100 | 827.92100 | 825.66000 | 825.66000 | | | | | 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 | 11.11981 | 79.26128 | 11.17334 | 78.97106 | | | | | 0.00 | 0.00 | 0 | 350.0 |
| ES33 | On 04/11/2021 | Bond Future | 11.35059 | 76.36484 | 11.40615 | 76.07241 | | | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 03/02/2022 | Bond Future | 11.59142 | 77.26654 | 11.64924 | 76.97134 | | | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 05/05/2022 | Bond Future | 11.83528 | 74.42340 | 11.89551 | 74.12500 | | | | | 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 | 11.62898 | 78.16326 | 11.67187 | 77.89856 | | | | | 0.00 | 0.00 | 0 | 4,779.0 |
| ES42 | On 04/11/2021 | Bond Future | 11.84684 | 74.77196 | 11.89141 | 74.50533 | | | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 03/02/2022 | Bond Future | 12.06679 | 75.65542 | 12.11317 | 75.38627 | | | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 05/05/2022 | Bond Future | 12.29732 | 72.31205 | 12.34572 | 72.04000 | | | | | 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 | 790.11800 | 790.11800 | 787.92400 | 787.92400 | | | | | 0.00 | 0.00 | 0 | 981.0 |
| GOVI | On 04/11/2021 | GOVI | 798.77300 | 798.77300 | 796.55900 | 796.55900 | | | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 03/02/2022 | GOVI | 808.00400 | 808.00400 | 805.76600 | 805.76600 | | | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 05/05/2022 | GOVI | 817.57500 | 817.57500 | 815.31300 | 815.31300 | | | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 05/08/2021 | Bond Future | 153.13874 | 153.13874 | 153.43291 | 153.43291 | | | | | 0.00 | 0.00 | 0 | 5,207.0 |
| I2025 | On 04/11/2021 | Bond Future | 154.83647 | 154.83647 | 155.13586 | 155.13586 | | | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 03/02/2022 | Bond Future | 155.09402 | 155.09402 | 155.39806 | 155.39806 | | | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 05/05/2022 | Bond Future | 156.96841 | 156.96841 | 157.27686 | 157.27686 | | | | | 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 | 113.56609 | 113.56609 | 113.74380 | 113.74380 | | | | | 0.00 | 0.00 | 0 | 3,031.0 |
| I2029 | On 04/11/2021 | Bond Future | 113.65627 | 113.65627 | 113.83741 | 113.83741 | | | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 03/02/2022 | Bond Future | 114.99746 | 114.99746 | 115.18165 | 115.18165 | | | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 05/05/2022 | Bond Future | 115.19739 | 115.19739 | 115.38420 | 115.38420 | | | | | 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 | 106.56488 | | 106.56488 | | 107.14444 | 107.14444 | | | 0.00 | 0.00 | 0 | 9,059.0 |
| I2033 | On 04/11/2021 | Bond Future | 106.49815 | | 106.49815 | | 107.08547 | 107.08547 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 03/02/2022 | Bond Future | 107.75475 | | 107.75475 | | 108.34989 | 108.34989 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 05/05/2022 | Bond Future | 107.78820 | | 107.78820 | | 108.39086 | 108.39086 | | | 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 | 117.96695 | | 117.96695 | | 118.43565 | 118.43565 | | | 0.00 | 5,898,347.50 | 50 | 7,763.0 |
| I2038 | On 04/11/2021 | Bond Future | 119.27481 | | 119.27481 | | 119.75020 | 119.75020 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 03/02/2022 | Bond Future | 118.91674 | | 118.91674 | | 119.39848 | 119.39848 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 05/05/2022 | Bond Future | 120.35413 | | 120.35413 | | 120.84222 | 120.84222 | | | 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 | 107.32303 | | 107.32303 | | 108.34427 | 108.34427 | | | 0.00 | 0.00 | 0 | 18,098.0 |
| I2046 | On 04/11/2021 | Bond Future | 106.67635 | | 106.67635 | | 107.71024 | 107.71024 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 03/02/2022 | Bond Future | 107.93544 | | 107.93544 | | 108.98224 | 108.98224 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 05/05/2022 | Bond Future | 107.37047 | | 107.37047 | | 108.43018 | 108.43018 | | | 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 | 109.42968 | | 109.42968 | | 109.66778 | 109.66778 | | | 0.00 | 0.00 | 0 | 11,059.0 |
| I2050 | On 04/11/2021 | Bond Future | 110.64258 | | 110.64258 | | 110.88482 | 110.88482 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 03/02/2022 | Bond Future | 109.98678 | | 109.98678 | | 110.23256 | 110.23256 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 05/05/2022 | Bond Future | 111.31615 | | 111.31615 | | 111.56545 | 111.56545 | | | 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 | 290.01800 | | 290.01800 | | 291.02700 | 291.02700 | | | 0.00 | 0.00 | 0 | 451.0 |
| IGOV | On 04/11/2021 | Index Future | 293.26700 | | 293.26700 | | 294.28800 | 294.28800 | | | 0.00 | 0.00 | 0 | 16.0 |
| IGOV | On 03/02/2022 | Index Future | 296.72700 | | 296.72700 | | 297.76000 | 297.76000 | | | 0.00 | 0.00 | 0 | 0.0 |
| IGOV | On 05/05/2022 | Index Future | 300.31200 | | 300.31200 | | 301.35800 | 301.35800 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 21/07/2021 | Jibar Tradeable Future | 3.72500 | | 96.27500 | | 3.71500 | 96.28500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 18/08/2021 | Jibar Tradeable Future | 3.84000 | | 96.16000 | | 3.83000 | 96.17000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/09/2021 | Jibar Tradeable Future | 3.87500 | | 96.12500 | | 3.86500 | 96.13500 | | | 0.00 | 0.00 | 0 | 30,000.0 |
| JIBAR FUTURE | On 20/10/2021 | Jibar Tradeable Future | 4.05000 | | 95.95000 | | 4.03000 | 95.97000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 17/11/2021 | Jibar Tradeable Future | 4.09000 | | 95.91000 | | 4.07000 | 95.93000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/12/2021 | Jibar Tradeable Future | 4.24500 | | 95.75500 | | 4.23500 | 95.76500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 16/03/2022 | Jibar Tradeable Future | 4.52000 | | 95.48000 | | 4.54000 | 95.46000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/06/2022 | Jibar Tradeable Future | 4.90500 | | 95.09500 | | 4.94500 | 95.05500 | | | 0.00 | 0.00 | 0 | 471.0 |
| JIBAR FUTURE | On 21/09/2022 | Jibar Tradeable Future | 5.06000 | | 94.94000 | | 5.11500 | 94.88500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 21/12/2022 | Jibar Tradeable Future | 5.44000 | | 94.56000 | | 5.47000 | 94.53000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/03/2023 | Jibar Tradeable Future | 5.57500 | | 94.42500 | | 5.63000 | 94.37000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 21/06/2023 | Jibar Tradeable Future | 5.77500 | | 94.22500 | | 5.72500 | 94.27500 | | | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 05/08/2021 | Bond Future | 7.49767 | | 114.49924 | | 7.49372 | 114.51780 | | 6.47 | 0.00 | 0.00 | 0 | 86,998.0 |

| 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 | | | 7.68716 | | 115.74047 | | 7.68263 | 115.76070 | | 5.59 | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 04/11/2021 | Bond Future | 7.77 | Put | 1,344.22000 | | 1.34422 | | 1,330.13000 | 1.33013 | 1,344.220 | 5.60 | 0.45 | 0.00 | 0 | 15,177.0 |
| R186 | On 04/11/2021 | Bond Future | 8.77 | Put | 257.63000 | | 0.25763 | | 254.34000 | 0.25434 | 257.630 | 6.15 | 0.12 | 0.00 | 0 | 15,177.0 |
| R186 | On 03/02/2022 | Bond Future | | | 7.88426 | | 111.79634 | | 7.87919 | 111.81780 | | 5.51 | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 05/05/2022 | Bond Future | | | 8.09722 | | 113.12216 | | 8.09165 | 113.14446 | | 5.51 | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 05/08/2021 | Bond Future | | | 321.48982 | | 321.48982 | | 321.65319 | 321.65319 | | | 0.00 | 1,928,938.92 | 6 | 1,117.0 |
| R197 | On 04/11/2021 | Bond Future | | | 325.05360 | | 325.05360 | | 325.22282 | 325.22282 | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 03/02/2022 | Bond Future | | | 320.73965 | | 320.73965 | | 320.91280 | 320.91280 | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 05/05/2022 | Bond Future | | | 324.61673 | | 324.61673 | | 324.79354 | 324.79354 | | | 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 | | | 233.73976 | | 233.73976 | | 234.87053 | 234.87053 | | | 0.00 | 0.00 | 0 | 9,436.0 |
| R202 | On 04/11/2021 | Bond Future | | | 236.33058 | | 236.33058 | | 237.47716 | 237.47716 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 03/02/2022 | Bond Future | | | 234.79068 | | 234.79068 | | 235.95211 | 235.95211 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 05/05/2022 | Bond Future | | | 237.62835 | | 237.62835 | | 238.80499 | 238.80499 | | | 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 | | | 5.32324 | | 107.02362 | | 5.27546 | 107.09577 | | 0.93 | 0.00 | 0.00 | 0 | 15,368.0 |
| R2023 | On 04/11/2021 | Bond Future | | | 5.50735 | | 104.27662 | | 5.44890 | 104.35094 | | 1.04 | 0.00 | 0.00 | 0 | 0.0 |
| R2023 | On 03/02/2022 | Bond Future | | | 5.72938 | | 105.48228 | | 5.65526 | 105.55839 | | 0.97 | 0.00 | 0.00 | 0 | 0.0 |
| R2023 | On 05/05/2022 | Bond Future | | | 6.02302 | | 102.82248 | | 5.92456 | 102.90003 | | 0.88 | 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 | | | 8.96053 | | 94.61658 | | 9.02841 | 94.23502 | | 11.06 | 0.00 | 0.00 | 0 | 101,294.0 |
| R2030 | On 05/08/2021 | Bond Future | 7.70 | Call | 9.62000 | | 0.00962 | | 7.43000 | 0.00743 | 9.620 | 10.23 | 0.01 | 0.00 | 0 | 200.0 |
| R2030 | On 05/08/2021 | Bond Future | 8.50 | Call | 367.46000 | | 0.36746 | | 306.12000 | 0.30612 | 367.460 | 10.62 | 0.21 | 0.00 | 0 | 5,000.0 |
| R2030 | On 05/08/2021 | Bond Future | 8.78 | Call | 849.79000 | | 0.84979 | | 729.54000 | 0.72954 | 849.790 | 10.89 | 0.38 | 0.00 | 0 | 200.0 |
| R2030 | On 05/08/2021 | Bond Future | 8.83 | Call | 964.44000 | | 0.96444 | | 832.03000 | 0.83203 | 964.440 | 10.93 | 0.42 | 0.00 | 0 | 479.0 |
| R2030 | On 05/08/2021 | Bond Future | 8.95 | Call | 1,277.48000 | | 1.27748 | | 1,114.70000 | 1.11470 | 1,277.480 | 11.02 | 0.50 | 0.00 | 0 | 600.0 |
| R2030 | On 05/08/2021 | Bond Future | 9.15 | Put | 855.07000 | | 0.85507 | | 1,022.59000 | 1.02259 | 855.070 | 11.18 | 0.37 | 0.00 | 0 | 7,500.0 |
| R2030 | On 05/08/2021 | Bond Future | 9.45 | Call | 3,109.52000 | | 3.10952 | | 2,828.19000 | 2.82819 | 3,109.520 | 11.50 | 0.79 | 0.00 | 0 | 600.0 |
| R2030 | On 05/08/2021 | Bond Future | 9.75 | Put | 174.82000 | | 0.17482 | | 228.00000 | 0.22800 | 174.820 | 11.90 | 0.10 | 0.00 | 0 | 479.0 |
| R2030 | On 05/08/2021 | Bond Future | 10.15 | Put | 50.70000 | | 0.05070 | | 70.26000 | 0.07026 | 50.700 | 12.40 | 0.03 | 0.00 | 0 | 479.0 |
| R2030 | On 05/08/2021 | Bond Future | 10.30 | Put | 30.52000 | | 0.03052 | | 43.43000 | 0.04343 | 30.520 | 12.56 | 0.02 | 0.00 | 0 | 200.0 |
| R2030 | On 05/08/2021 | Bond Future | 12.10 | Put | 0.01000 | | 0.00001 | | 0.01000 | 0.00001 | 0.010 | 13.31 | 0.00 | 0.00 | 0 | 600.0 |
| R2030 | On 04/11/2021 | Bond Future | | | 9.14696 | | 95.64274 | | 9.21762 | 95.25831 | | 10.15 | 0.00 | 0.00 | 0 | 0.0 |
| R2030 | On 04/11/2021 | Bond Future | 8.27 | Call | 539.51000 | | 0.53951 | | 458.51000 | 0.45851 | 539.510 | 9.42 | 0.19 | 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 | Options Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|---------------|-------------|------------------|------------------|
| R2030 | On 04/11/2021 | Bond Future | 8.77 | Call | 1,343.22000 | 1.34322 | | 1,190.83000 | 1.19083 | 1,343.220 | 9.82 | 0.37 | 0.00 | 0 | 300.0 | |
| R2030 | On 04/11/2021 | Bond Future | 9.20 | Call | 2,420.78000 | 2.42078 | | 2,203.31000 | 2.20331 | 2,420.780 | 10.12 | 0.53 | 0.00 | 0 | 29.0 | |
| R2030 | On 04/11/2021 | Bond Future | 9.90 | Call | 4,882.38000 | 4.88238 | | 4,580.02000 | 4.58002 | 4,882.380 | 10.75 | 0.76 | 0.00 | 0 | 29.0 | |
| R2030 | On 04/11/2021 | Bond Future | 11.26 | Put | 148.35000 | 0.14835 | | 163.98000 | 0.16398 | 148.350 | 12.42 | 0.05 | 0.00 | 0 | 29.0 | |
| R2030 | On 04/11/2021 | Bond Future | 11.44 | Put | 106.53000 | 0.10653 | | 118.11000 | 0.11811 | 106.530 | 12.42 | 0.04 | 0.00 | 0 | 300.0 | |
| R2030 | On 03/02/2022 | Bond Future | | | 9.34146 | 92.74431 | | 9.41527 | 92.35628 | | 9.92 | 0.00 | 0.00 | 0 | 0.0 | |
| R2030 | On 03/02/2022 | Bond Future | 8.39 | Call | 876.62000 | 0.87662 | | 748.03000 | 0.74803 | 876.620 | 9.26 | 0.23 | 0.00 | 0 | 101.0 | |
| R2030 | On 03/02/2022 | Bond Future | 8.85 | Call | 1,635.45000 | 1.63545 | | 1,445.85000 | 1.44585 | 1,635.450 | 9.51 | 0.37 | 0.00 | 0 | 1,000.0 | |
| R2030 | On 03/02/2022 | Bond Future | 9.35 | Put | 2,787.03000 | 2.78703 | | 2,923.78000 | 2.92378 | 2,787.030 | 9.83 | 0.48 | 0.00 | 0 | 101.0 | |
| R2030 | On 03/02/2022 | Bond Future | 9.60 | Call | 3,559.40000 | 3.55940 | | 3,278.99000 | 3.27899 | 3,559.400 | 9.98 | 0.59 | 0.00 | 0 | 1,000.0 | |
| R2030 | On 03/02/2022 | Bond Future | 9.78 | Put | 1,859.25000 | 1.85925 | | 1,949.44000 | 1.94944 | 1,859.250 | 10.11 | 0.36 | 0.00 | 0 | 101.0 | |
| R2030 | On 03/02/2022 | Bond Future | 10.85 | Put | 676.71000 | 0.67671 | | 704.52000 | 0.70452 | 676.710 | 11.26 | 0.15 | 0.00 | 0 | 1,000.0 | |
| R2030 | On 05/05/2022 | Bond Future | | | 9.54677 | 93.84458 | | 9.62400 | 93.45246 | | 9.83 | 0.00 | 0.00 | 0 | 0.0 | |
| R2030 | On 05/05/2022 | Bond Future | 8.14 | Call | 806.14000 | 0.80614 | | 655.23000 | 0.65523 | 806.140 | 9.18 | 0.19 | 0.00 | 0 | 1,800.0 | |
| R2030 | On 05/05/2022 | Bond Future | 8.47 | Call | 1,182.55000 | 1.18255 | | 990.41000 | 0.99041 | 1,182.550 | 9.22 | 0.26 | 0.00 | 0 | 1,073.0 | |
| R2030 | On 05/05/2022 | Bond Future | 8.89 | Call | 1,844.26000 | 1.84426 | | 1,597.81000 | 1.59781 | 1,844.260 | 9.34 | 0.35 | 0.00 | 0 | 1,800.0 | |
| R2030 | On 05/05/2022 | Bond Future | 9.35 | Put | 3,854.37000 | 3.85437 | | 3,945.31000 | 3.94531 | 3,854.370 | 9.61 | 0.53 | 0.00 | 0 | 1,073.0 | |
| R2030 | On 05/05/2022 | Bond Future | 9.95 | Put | 2,467.67000 | 2.46767 | | 2,505.18000 | 2.50518 | 2,467.670 | 9.93 | 0.39 | 0.00 | 0 | 1,073.0 | |
| R2030 | On 05/05/2022 | Bond Future | 11.04 | Put | 1,097.64000 | 1.09764 | | 1,090.38000 | 1.09038 | 1,097.640 | 10.93 | 0.20 | 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 | | | 9.65034 | 93.79283 | | 9.71796 | 93.37823 | | 12.41 | 0.00 | 14,819,267.14 | 158 | 120,181.0 | |
| R2032 | On 04/11/2021 | Bond Future | | | 9.84372 | 90.66504 | | 9.91395 | 90.24713 | | 12.16 | 0.00 | 0.00 | 0 | 57.0 | |
| R2032 | On 04/11/2021 | Bond Future | 9.33 | Call | 1,206.82000 | 1.20682 | | 1,069.68000 | 1.06968 | 1,206.820 | 11.36 | 0.32 | 0.00 | 0 | 700.0 | |
| R2032 | On 04/11/2021 | Bond Future | 9.83 | Call | 2,519.50000 | 2.51950 | | 2,300.26000 | 2.30026 | 2,519.500 | 12.00 | 0.51 | 0.00 | 0 | 700.0 | |
| R2032 | On 04/11/2021 | Bond Future | 12.81 | Put | 45.13000 | 0.04513 | | 50.57000 | 0.05057 | 45.130 | 15.09 | 0.02 | 0.00 | 0 | 700.0 | |
| R2032 | On 03/02/2022 | Bond Future | | | 10.04152 | 91.71381 | | 10.11459 | 91.29192 | | 11.70 | 0.00 | 0.00 | 0 | 0.0 | |
| R2032 | On 03/02/2022 | Bond Future | 8.91 | Call | 823.10000 | 0.82310 | | 687.53000 | 0.68753 | 823.100 | 10.69 | 0.20 | 0.00 | 0 | 198.0 | |
| R2032 | On 03/02/2022 | Bond Future | 9.14 | Call | 1,162.80000 | 1.16280 | | 968.26000 | 0.96826 | 1,162.800 | 10.88 | 0.26 | 0.00 | 0 | 97.0 | |
| R2032 | On 03/02/2022 | Bond Future | 9.58 | Call | 2,073.19000 | 2.07319 | | 1,784.43000 | 1.78443 | 2,073.190 | 11.35 | 0.39 | 0.00 | 0 | 400.0 | |
| R2032 | On 03/02/2022 | Bond Future | 9.62 | Call | 2,169.28000 | 2.16928 | | 1,876.17000 | 1.87617 | 2,169.280 | 11.39 | 0.40 | 0.00 | 0 | 210.0 | |
| R2032 | On 03/02/2022 | Bond Future | 9.81 | Put | 4,012.22000 | 4.01222 | | 4,121.27000 | 4.12127 | 4,012.220 | 11.56 | 0.55 | 0.00 | 0 | 198.0 | |
| R2032 | On 03/02/2022 | Bond Future | 10.14 | Put | 3,052.24000 | 3.05224 | | 3,129.23000 | 3.12923 | 3,052.240 | 11.81 | 0.45 | 0.00 | 0 | 97.0 | |
| R2032 | On 03/02/2022 | Bond Future | 10.35 | Put | 2,552.24000 | 2.55224 | | 2,600.30000 | 2.60030 | 2,552.240 | 12.00 | 0.40 | 0.00 | 0 | 400.0 | |
| R2032 | On 03/02/2022 | Bond Future | 10.45 | Put | 2,343.19000 | 2.34319 | | 2,375.05000 | 2.37505 | 2,343.190 | 12.11 | 0.37 | 0.00 | 0 | 198.0 | |
| R2032 | On 03/02/2022 | Bond Future | 10.53 | Put | 2,189.09000 | 2.18909 | | 2,209.22000 | 2.20922 | 2,189.090 | 12.20 | 0.35 | 0.00 | 0 | 210.0 | |
| R2032 | On 03/02/2022 | Bond Future | 10.66 | Put | 1,963.71000 | 1.96371 | | 1,968.07000 | 1.96807 | 1,963.710 | 12.37 | 0.33 | 0.00 | 0 | 97.0 | |
| R2032 | On 03/02/2022 | Bond Future | 10.95 | Put | 1,538.46000 | 1.53846 | | 1,523.50000 | 1.52350 | 1,538.460 | 12.75 | 0.27 | 0.00 | 0 | 400.0 | |
| R2032 | On 03/02/2022 | Bond Future | 11.13 | Put | 1,324.19000 | 1.32419 | | 1,300.24000 | 1.30024 | 1,324.190 | 12.99 | 0.23 | 0.00 | 0 | 210.0 | |
| R2032 | On 05/05/2022 | Bond Future | | | 10.24587 | 88.65501 | | 10.32203 | 88.22857 | | 12.10 | 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 | | | 10.21037 | 94.25706 | | 10.27287 | 93.83697 | | 13.62 | 0.00 | 0.00 | 0 | 82,469.0 | |

| 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 | 1,021.66000 | | 1.02166 | 892.50000 | 0.89250 | 1,021.660 | 13.34 | 0.38 | 0.00 | 0 | 100.0 | |
| R2035 | On 05/08/2021 | Bond Future | 10.77 | Put | 442.01000 | | 0.44201 | 542.56000 | 0.54256 | 442.010 | 14.45 | 0.19 | 0.00 | 0 | 100.0 | |
| R2035 | On 05/08/2021 | Bond Future | 11.37 | Put | 90.50000 | | 0.09050 | 118.96000 | 0.11896 | 90.500 | 15.63 | 0.05 | 0.00 | 0 | 100.0 | |
| R2035 | On 04/11/2021 | Bond Future | | | 10.40401 | | 90.80452 | 10.46881 | 90.38105 | | 13.45 | 0.00 | 0.00 | 0 | 0.0 | |
| R2035 | On 04/11/2021 | Bond Future | 10.11 | Call | 1,934.92000 | | 1.93492 | 1,756.26000 | 1.75626 | 1,934.920 | 13.00 | 0.41 | 0.00 | 0 | 350.0 | |
| R2035 | On 04/11/2021 | Bond Future | 10.12 | Call | 1,963.15000 | | 1.96315 | 1,782.86000 | 1.78286 | 1,963.150 | 13.01 | 0.41 | 0.00 | 0 | 400.0 | |
| R2035 | On 04/11/2021 | Bond Future | 10.23 | Call | 2,289.10000 | | 2.28910 | 2,090.95000 | 2.09095 | 2,289.100 | 13.15 | 0.45 | 0.00 | 0 | 782.0 | |
| R2035 | On 04/11/2021 | Bond Future | 10.60 | Put | 2,284.69000 | | 2.28469 | 2,452.98000 | 2.45298 | 2,284.690 | 13.56 | 0.41 | 0.00 | 0 | 350.0 | |
| R2035 | On 04/11/2021 | Bond Future | 10.62 | Call | 3,632.81000 | | 3.63281 | 3,374.75000 | 3.37475 | 3,632.810 | 13.58 | 0.59 | 0.00 | 0 | 400.0 | |
| R2035 | On 04/11/2021 | Bond Future | 11.08 | Put | 1,310.72000 | | 1.31072 | 1,416.82000 | 1.41682 | 1,310.720 | 14.26 | 0.27 | 0.00 | 0 | 782.0 | |
| R2035 | On 04/11/2021 | Bond Future | 11.20 | Put | 1,142.86000 | | 1.14286 | 1,237.13000 | 1.23713 | 1,142.860 | 14.48 | 0.24 | 0.00 | 0 | 350.0 | |
| R2035 | On 04/11/2021 | Bond Future | 11.75 | Put | 608.90000 | | 0.60890 | 662.03000 | 0.66203 | 608.900 | 15.48 | 0.14 | 0.00 | 0 | 782.0 | |
| R2035 | On 04/11/2021 | Bond Future | 13.82 | Put | 26.06000 | | 0.02606 | 28.85000 | 0.02885 | 26.060 | 16.86 | 0.01 | 0.00 | 0 | 400.0 | |
| R2035 | On 03/02/2022 | Bond Future | | | 10.60519 | | 91.85458 | 10.67255 | 91.42704 | | 12.99 | 0.00 | 0.00 | 0 | 0.0 | |
| R2035 | On 03/02/2022 | Bond Future | 9.70 | Call | 1,263.37000 | | 1.26337 | 1,100.61000 | 1.10061 | 1,263.370 | 11.92 | 0.26 | 0.00 | 0 | 683.0 | |
| R2035 | On 03/02/2022 | Bond Future | 10.10 | Call | 2,146.20000 | | 2.14620 | 1,924.21000 | 1.92421 | 2,146.200 | 12.34 | 0.37 | 0.00 | 0 | 280.0 | |
| R2035 | On 03/02/2022 | Bond Future | 10.26 | Call | 2,581.36000 | | 2.58136 | 2,336.73000 | 2.33673 | 2,581.360 | 12.53 | 0.42 | 0.00 | 0 | 200.0 | |
| R2035 | On 03/02/2022 | Bond Future | 10.35 | Call | 2,840.65000 | | 2.84065 | 2,584.95000 | 2.58495 | 2,840.650 | 12.62 | 0.45 | 0.00 | 0 | 1,600.0 | |
| R2035 | On 03/02/2022 | Bond Future | 10.65 | Put | 3,506.07000 | | 3.50607 | 3,640.41000 | 3.64041 | 3,506.070 | 12.90 | 0.47 | 0.00 | 0 | 683.0 | |
| R2035 | On 03/02/2022 | Bond Future | 11.03 | Put | 2,524.36000 | | 2.52436 | 2,617.88000 | 2.61788 | 2,524.360 | 13.26 | 0.37 | 0.00 | 0 | 280.0 | |
| R2035 | On 03/02/2022 | Bond Future | 11.05 | Put | 2,481.46000 | | 2.48146 | 2,573.16000 | 2.57316 | 2,481.460 | 13.28 | 0.36 | 0.00 | 0 | 1,600.0 | |
| R2035 | On 03/02/2022 | Bond Future | 11.28 | Put | 2,036.39000 | | 2.03639 | 2,109.15000 | 2.10915 | 2,036.390 | 13.57 | 0.31 | 0.00 | 0 | 200.0 | |
| R2035 | On 03/02/2022 | Bond Future | 11.39 | Put | 1,858.15000 | | 1.85815 | 1,923.15000 | 1.92315 | 1,858.150 | 13.73 | 0.29 | 0.00 | 0 | 683.0 | |
| R2035 | On 03/02/2022 | Bond Future | 11.73 | Put | 1,400.70000 | | 1.40070 | 1,446.12000 | 1.44612 | 1,400.700 | 14.24 | 0.23 | 0.00 | 0 | 280.0 | |
| R2035 | On 03/02/2022 | Bond Future | 11.88 | Put | 1,240.79000 | | 1.24079 | 1,279.07000 | 1.27907 | 1,240.790 | 14.48 | 0.20 | 0.00 | 0 | 1,800.0 | |
| R2035 | On 05/05/2022 | Bond Future | | | 10.80465 | | 88.46591 | 10.87468 | 88.03375 | | 13.54 | 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 | | | 10.40935 | | 85.72216 | 10.48717 | 85.19741 | | 14.92 | 0.00 | 3,171,719.92 | 37 | 126,473.0 | |
| R2037 | On 04/11/2021 | Bond Future | | | 10.59294 | | 86.65190 | 10.67354 | 86.12262 | | 14.03 | 0.00 | 0.00 | 0 | 0.0 | |
| R2037 | On 04/11/2021 | Bond Future | 11.49 | Call | 6,612.95000 | | 6.61295 | 6,192.30000 | 6.19230 | 6,612.950 | 15.22 | 0.79 | 0.00 | 0 | 600.0 | |
| R2037 | On 04/11/2021 | Bond Future | 12.30 | Put | 396.17000 | | 0.39617 | 442.55000 | 0.44255 | 396.170 | 16.84 | 0.09 | 0.00 | 0 | 600.0 | |
| R2037 | On 03/02/2022 | Bond Future | | | 10.78347 | | 83.39937 | 10.86716 | 82.86479 | | 14.25 | 0.00 | 0.00 | 0 | 0.0 | |
| R2037 | On 05/05/2022 | Bond Future | | | 10.98007 | | 84.38904 | 11.06704 | 83.84853 | | 14.17 | 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 | | | 10.57802 | | 87.56730 | 10.62521 | 87.22691 | | 15.51 | 0.00 | 0.00 | 0 | 85,663.0 | |
| R2040 | On 05/08/2021 | Bond Future | 11.05 | Call | 3,863.73000 | | 3.86373 | 3,619.72000 | 3.61972 | 3,863.730 | 16.03 | 0.79 | 0.00 | 0 | 900.0 | |
| R2040 | On 05/08/2021 | Bond Future | 11.55 | Call | 6,760.81000 | | 6.76081 | 6,455.11000 | 6.45511 | 6,760.810 | 17.31 | 0.93 | 0.00 | 0 | 900.0 | |
| R2040 | On 05/08/2021 | Bond Future | 14.80 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 20.10 | 0.00 | 0.00 | 0 | 900.0 | |
| R2040 | On 04/11/2021 | Bond Future | | | 10.75840 | | 88.51709 | 10.80722 | 88.17421 | | 14.59 | 0.00 | 0.00 | 0 | 0.0 | |
| R2040 | On 03/02/2022 | Bond Future | | | 10.94555 | | 85.03589 | 10.99621 | 84.68985 | | 14.85 | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|------------------|
| R2040 | On 05/05/2022 | Bond Future | | | 11.13813 | | 86.04505 | | 11.19076 | 85.69531 | | 14.75 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 05/05/2022 | Bond Future | 9.82 | Call | 1,308.27000 | | 1.30827 | | 1,122.34000 | 1.12234 | 1,308.270 | 13.79 | 0.22 | 0.00 | 0 | 1,200.00 |
| R2040 | On 05/05/2022 | Bond Future | 10.57 | Call | 2,873.18000 | | 2.87318 | | 2,592.62000 | 2.59262 | 2,873.180 | 14.16 | 0.39 | 0.00 | 0 | 1,200.00 |
| R2040 | On 05/05/2022 | Bond Future | 13.04 | Put | 1,336.46000 | | 1.33646 | | 1,295.83000 | 1.29583 | 1,336.460 | 17.40 | 0.17 | 0.00 | 0 | 1,200.00 |
| R2040 | On 31/01/2040 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 05/08/2021 | Bond Future | | | 10.61934 | | 84.37340 | | 10.66113 | 84.06641 | | 16.16 | 0.00 | 843,734.00 | 10 | 62,458.00 |
| R2044 | On 04/11/2021 | Bond Future | | | 10.79099 | | 85.28860 | | 10.83422 | 84.97935 | | 15.20 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 03/02/2022 | Bond Future | | | 10.96881 | | 81.89521 | | 11.01366 | 81.58314 | | 15.48 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 05/05/2022 | Bond Future | | | 11.15140 | | 82.86703 | | 11.19796 | 82.55181 | | 15.37 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 31/01/2044 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 05/08/2021 | Bond Future | | | 10.53988 | | 88.01680 | | 10.58627 | 87.66356 | | 15.80 | 0.00 | 9,329,780.80 | 106 | 171,055.00 |
| R2048 | On 05/08/2021 | Bond Future | 10.30 | Call | 957.38000 | | 0.95738 | | 862.81000 | 0.86281 | 957.380 | 15.56 | 0.34 | 0.00 | 0 | 1,300.00 |
| R2048 | On 05/08/2021 | Bond Future | 10.90 | Call | 3,452.37000 | | 3.45237 | | 3,218.17000 | 3.21817 | 3,452.370 | 16.65 | 0.73 | 0.00 | 0 | 1,300.00 |
| R2048 | On 04/11/2021 | Bond Future | | | 10.70745 | | 84.55955 | | 10.75548 | 84.20368 | | 15.63 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 04/11/2021 | Bond Future | 9.60 | Call | 435.98000 | | 0.43598 | | 379.30000 | 0.37930 | 435.980 | 14.45 | 0.13 | 0.00 | 0 | 1,200.00 |
| R2048 | On 04/11/2021 | Bond Future | 10.30 | Call | 1,735.85000 | | 1.73585 | | 1,597.30000 | 1.59730 | 1,735.850 | 15.05 | 0.36 | 0.00 | 0 | 1,200.00 |
| R2048 | On 03/02/2022 | Bond Future | | | 10.88056 | | 85.53744 | | 10.93043 | 85.17824 | | 15.10 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 05/05/2022 | Bond Future | | | 11.05082 | | 82.13698 | | 11.10261 | 81.77391 | | 15.80 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 05/08/2021 | Bond Future | | | 10.14601 | | 72.87640 | | 10.19749 | 72.57342 | | 15.03 | 0.00 | 0.00 | 0 | 28,825.00 |
| R209 | On 04/11/2021 | Bond Future | | | 10.31621 | | 70.52661 | | 10.36938 | 70.22123 | | 14.81 | 0.00 | 0.00 | 0 | 4,785.00 |
| R209 | On 04/11/2021 | Bond Future | 9.50 | Call | 666.56000 | | 0.66656 | | 547.60000 | 0.54760 | 666.560 | 13.73 | 0.21 | 0.00 | 0 | 6,000.00 |
| R209 | On 04/11/2021 | Bond Future | 10.00 | Put | 3,480.04000 | | 3.48004 | | 3,598.74000 | 3.59874 | 3,480.040 | 14.52 | 0.60 | 0.00 | 0 | 3,100.00 |
| R209 | On 04/11/2021 | Bond Future | 10.50 | Put | 2,001.08000 | | 2.00108 | | 2,070.30000 | 2.07030 | 2,001.080 | 15.12 | 0.42 | 0.00 | 0 | 9,400.00 |
| R209 | On 04/11/2021 | Bond Future | 12.00 | Put | 358.64000 | | 0.35864 | | 345.92000 | 0.34592 | 358.640 | 18.14 | 0.10 | 0.00 | 0 | 9,000.00 |
| R209 | On 03/02/2022 | Bond Future | | | 10.48881 | | 71.34238 | | 10.54380 | 71.03413 | | 14.36 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 05/05/2022 | Bond Future | | | 10.66515 | | 69.04720 | | 10.72211 | 68.73563 | | 14.94 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 31/03/2036 | Price Contribution | | | 6.25000 | | 6.25000 | | 6.25000 | 6.25000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R186 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R204 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R208 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 05/08/2021 | Bond Future | | | 209.02688 | | 209.02688 | | 208.91326 | 208.91326 | | | 0.00 | 0.00 | 0 | 1,486.00 |
| R210 | On 04/11/2021 | Bond Future | | | 208.56014 | | 208.56014 | | 208.44793 | 208.44793 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 03/02/2022 | Bond Future | | | 211.02130 | | 211.02130 | | 210.90953 | 210.90953 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 05/05/2022 | Bond Future | | | 210.73776 | | 210.73776 | | 210.62494 | 210.62494 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------------|------------------|--------------------|
| R212 | On 05/08/2021 | Bond Future | | | 172.83240 | 172.83240 | | 172.76927 | 172.76927 | | | 0.00 | 0.00 | 0 | 2,457.0 |
| R212 | On 04/11/2021 | Bond Future | | | 174.74850 | 174.74850 | | 174.68690 | 174.68690 | | | 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 | | | 9.32724 | 88.60359 | | 9.38443 | 88.28224 | | 11.90 | 0.00 | 0.00 | 0 | 9,084.0 |
| R213 | On 04/11/2021 | Bond Future | | | 9.51415 | 86.03507 | | 9.57350 | 85.71136 | | 11.67 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 03/02/2022 | Bond Future | | | 9.70863 | 87.02983 | | 9.77041 | 86.70316 | | 11.12 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 03/02/2022 | Bond Future | 8.63 | Call | 804.99000 | 0.80499 | | 699.78000 | 0.69978 | 804.990 | 10.28 | 0.21 | 0.00 | 0 | 200.0 |
| R213 | On 03/02/2022 | Bond Future | 8.80 | Call | 1,024.17000 | 1.02417 | | 900.23000 | 0.90023 | 1,024.170 | 10.35 | 0.26 | 0.00 | 0 | 102.0 |
| R213 | On 03/02/2022 | Bond Future | 9.15 | Call | 1,641.72000 | 1.64172 | | 1,476.49000 | 1.47649 | 1,641.720 | 10.66 | 0.35 | 0.00 | 0 | 220.0 |
| R213 | On 03/02/2022 | Bond Future | 9.22 | Call | 1,786.91000 | 1.78691 | | 1,613.63000 | 1.61363 | 1,786.910 | 10.72 | 0.37 | 0.00 | 0 | 430.0 |
| R213 | On 03/02/2022 | Bond Future | 9.58 | Put | 3,318.69000 | 3.31869 | | 3,434.07000 | 3.43407 | 3,318.690 | 11.00 | 0.52 | 0.00 | 0 | 200.0 |
| R213 | On 03/02/2022 | Bond Future | 9.76 | Put | 2,846.17000 | 2.84617 | | 2,944.57000 | 2.94457 | 2,846.170 | 11.13 | 0.47 | 0.00 | 0 | 102.0 |
| R213 | On 03/02/2022 | Bond Future | 10.00 | Put | 2,300.13000 | 2.30013 | | 2,380.82000 | 2.38082 | 2,300.130 | 11.29 | 0.40 | 0.00 | 0 | 430.0 |
| R213 | On 03/02/2022 | Bond Future | 10.15 | Put | 2,016.56000 | 2.01656 | | 2,084.55000 | 2.08455 | 2,016.560 | 11.44 | 0.36 | 0.00 | 0 | 200.0 |
| R213 | On 03/02/2022 | Bond Future | 10.17 | Put | 1,981.18000 | 1.98118 | | 2,047.52000 | 2.04752 | 1,981.180 | 11.46 | 0.36 | 0.00 | 0 | 220.0 |
| R213 | On 03/02/2022 | Bond Future | 10.25 | Put | 1,845.11000 | 1.84511 | | 1,905.34000 | 1.90534 | 1,845.110 | 11.54 | 0.34 | 0.00 | 0 | 102.0 |
| R213 | On 03/02/2022 | Bond Future | 10.60 | Put | 1,359.00000 | 1.35900 | | 1,399.91000 | 1.39991 | 1,359.000 | 11.96 | 0.26 | 0.00 | 0 | 430.0 |
| R213 | On 03/02/2022 | Bond Future | 10.67 | Put | 1,277.74000 | 1.27774 | | 1,315.49000 | 1.31549 | 1,277.740 | 12.04 | 0.25 | 0.00 | 0 | 220.0 |
| R213 | On 05/05/2022 | Bond Future | | | 9.90301 | 84.52977 | | 9.96736 | 84.19967 | | 11.32 | 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 | | | 10.54028 | 69.69998 | | 10.58156 | 69.45212 | | 16.03 | 0.00 | 0.00 | 0 | 17,880.0 |
| R214 | On 04/11/2021 | Bond Future | | | 10.70893 | 67.17857 | | 10.75155 | 66.92894 | | 15.85 | 0.00 | 0.00 | 0 | 0.0 |
| R214 | On 03/02/2022 | Bond Future | | | 10.88287 | 67.95542 | | 10.92700 | 67.70348 | | 15.35 | 0.00 | 0.00 | 0 | 0.0 |
| R214 | On 05/05/2022 | Bond Future | | | 11.05399 | 65.48163 | | 11.09969 | 65.22702 | | 16.03 | 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 : | | | | | | | | | | | | | 35,991,788.28 | 367 | 1 138 972.0 |
| Grand Total: | | | | | | | | | | | | | 35,991,788.28 | 367 | 1 138 972.0 |