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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/12/2021

| 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 | | | | | | | | | | | | | | |
| AL37 | On 03/02/2022 | Index Future | 810.71700 | 810.71700 | 810.71700 | 808.60900 | 808.60900 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 05/05/2022 | Index Future | 820.26400 | 820.26400 | 820.26400 | 818.13600 | 818.13600 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 04/08/2022 | Index Future | 830.12600 | 830.12600 | 830.12600 | 827.97300 | 827.97300 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 03/11/2022 | Index Future | 840.49200 | 840.49200 | 840.49200 | 838.31400 | 838.31400 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/02/2022 | Index Future | 931.39100 | 931.39100 | 931.39100 | 926.24000 | 926.24000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 05/05/2022 | Index Future | 942.36000 | 942.36000 | 942.36000 | 937.15300 | 937.15300 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 04/08/2022 | Index Future | 953.69000 | 953.69000 | 953.69000 | 948.42100 | 948.42100 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/11/2022 | Index Future | 965.59900 | 965.59900 | 965.59900 | 960.26600 | 960.26600 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 03/02/2022 | Index Future | 826.10500 | 826.10500 | 826.10500 | 821.46100 | 821.46100 | | | | 0.00 | 0.00 | 0 | 193.00 |
| ALBI | On 05/05/2022 | Index Future | 835.83300 | 835.83300 | 835.83300 | 831.13900 | 831.13900 | | | | 0.00 | 0.00 | 0 | 29.00 |
| ALBI | On 04/08/2022 | Index Future | 845.88200 | 845.88200 | 845.88200 | 841.13300 | 841.13300 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 03/11/2022 | Index Future | 856.44500 | 856.44500 | 856.44500 | 851.63800 | 851.63800 | | | | 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 |
|------------------|---------------|--------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| ES23 | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23A | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26 | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 03/02/2022 | Bond Future | 11.30042 | 78.77737 | | 11.39457 | 78.28393 | | | 0.00 | 0.00 | 0 | 263.00 |
| ES33 | On 05/05/2022 | Bond Future | 11.53292 | 75.94723 | | 11.63098 | 75.44826 | | | 0.00 | 0.00 | 0 | 87.00 |
| ES33 | On 04/08/2022 | Bond Future | 11.77562 | 76.84110 | | 11.87794 | 76.33592 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 03/11/2022 | Bond Future | 12.02180 | 74.07989 | | 12.12853 | 73.56858 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 03/02/2022 | Bond Future | 11.75664 | 77.49853 | | 11.85561 | 76.90209 | | | 0.00 | 0.00 | 0 | 3,579.00 |
| ES42 | On 05/05/2022 | Bond Future | 11.97440 | 74.17204 | | 12.07763 | 73.56883 | | | 0.00 | 0.00 | 0 | 1,190.00 |
| ES42 | On 04/08/2022 | Bond Future | 12.19544 | 75.04340 | | 12.30314 | 74.43280 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 03/11/2022 | Bond Future | 12.42015 | 71.78009 | | 12.53259 | 71.16198 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 03/02/2022 | GOVI | 815.21000 | 815.21000 | | 810.68100 | 810.68100 | | | 0.00 | 0.00 | 0 | 987.00 |
| GOVI | On 05/05/2022 | GOVI | 824.81000 | 824.81000 | | 820.23200 | 820.23200 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 04/08/2022 | GOVI | 834.72700 | 834.72700 | | 830.09400 | 830.09400 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 03/11/2022 | GOVI | 845.15100 | 845.15100 | | 840.46200 | 840.46200 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 03/02/2022 | Bond Future | 155.40080 | 155.40080 | | 155.32751 | 155.32751 | | | 0.00 | 0.00 | 0 | 5,554.00 |
| I2025 | On 05/05/2022 | Bond Future | 157.26952 | 157.26952 | | 157.19615 | 157.19615 | | | 0.00 | 0.00 | 0 | 164.00 |
| I2025 | On 04/08/2022 | Bond Future | 157.60565 | 157.60565 | | 157.53146 | 157.53146 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 03/11/2022 | Bond Future | 159.59082 | 159.59082 | | 159.51593 | 159.51593 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 03/02/2022 | Bond Future | 114.13282 | 114.13282 | | 114.12688 | 114.12688 | | | 0.00 | 0.00 | 0 | 3,872.00 |
| I2029 | On 05/05/2022 | Bond Future | 114.30424 | 114.30424 | | 114.29876 | 114.29876 | | | 0.00 | 0.00 | 0 | 591.00 |
| I2029 | On 04/08/2022 | Bond Future | 115.72116 | 115.72116 | | 115.71575 | 115.71575 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 03/11/2022 | Bond Future | 115.95406 | 115.95406 | | 115.94872 | 115.94872 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 14/08/2015 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 03/02/2022 | Bond Future | 114.30519 | 114.30519 | | 113.31303 | 113.31303 | | | 0.00 | 0.00 | 0 | 7,281.00 |
| I2033 | On 05/05/2022 | Bond Future | 114.39657 | 114.39657 | | 113.39302 | 113.39302 | | | 0.00 | 0.00 | 0 | 2,121.00 |
| I2033 | On 04/08/2022 | Bond Future | 115.81455 | 115.81455 | | 114.79873 | 114.79873 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 03/11/2022 | Bond Future | 115.96799 | 115.96799 | | 114.93944 | 114.93944 | | | 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 |
|------------------|---------------|------------|------------------------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| I2033 | On 28/02/2033 | | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 03/02/2022 | | Bond Future | 129.18987 | 129.18987 | 128.67874 | 128.67874 | | | 0.00 | 0.00 | 0 | 6,104.00 |
| I2038 | On 05/05/2022 | | Bond Future | 130.74326 | 130.74326 | 130.22680 | 130.22680 | | | 0.00 | 0.00 | 0 | 677.00 |
| I2038 | On 04/08/2022 | | Bond Future | 130.54914 | 130.54914 | 130.02611 | 130.02611 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 03/11/2022 | | Bond Future | 132.19353 | 132.19353 | 131.66439 | 131.66439 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 31/01/2038 | | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 03/02/2022 | | Bond Future | 118.69414 | 118.69414 | 118.68695 | 118.68695 | | | 0.00 | 0.00 | 0 | 15,506.00 |
| I2046 | On 05/05/2022 | | Bond Future | 118.23442 | 118.23442 | 118.22768 | 118.22768 | | | 0.00 | 0.00 | 0 | 171.00 |
| I2046 | On 04/08/2022 | | Bond Future | 119.70000 | 119.70000 | 119.69332 | 119.69332 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 03/11/2022 | | Bond Future | 119.28351 | 119.28351 | 119.27699 | 119.27699 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 31/03/2046 | | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 03/02/2022 | | Bond Future | 121.60931 | 121.60931 | 121.83400 | 121.83400 | | | 0.00 | 0.00 | 0 | 9,280.00 |
| I2050 | On 05/05/2022 | | Bond Future | 123.07166 | 123.07166 | 123.29944 | 123.29944 | | | 0.00 | 0.00 | 0 | 379.00 |
| I2050 | On 04/08/2022 | | Bond Future | 122.58181 | 122.58181 | 122.81273 | 122.81273 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 03/11/2022 | | Bond Future | 124.12594 | 124.12594 | 124.35993 | 124.35993 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 03/02/2022 | | Index Future | 311.35000 | 311.35000 | 310.81600 | 310.81600 | | | 0.00 | 0.00 | 0 | 483.00 |
| IGOV | On 05/05/2022 | | Index Future | 315.09400 | 315.09400 | 314.55500 | 314.55500 | | | 0.00 | 0.00 | 0 | 16.00 |
| IGOV | On 04/08/2022 | | Index Future | 318.95800 | 318.95800 | 318.41300 | 318.41300 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 03/11/2022 | | Index Future | 323.01600 | 323.01600 | 322.46400 | 322.46400 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/01/2022 | | Jibar Tradeable Future | 3.91500 | 96.08500 | 3.92500 | 96.07500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/02/2022 | | Jibar Tradeable Future | 4.19000 | 95.81000 | 4.17000 | 95.83000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/03/2022 | | Jibar Tradeable Future | 4.24500 | 95.75500 | 4.22500 | 95.77500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/04/2022 | | Jibar Tradeable Future | 4.55000 | 95.45000 | 4.53000 | 95.47000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/05/2022 | | Jibar Tradeable Future | 4.60000 | 95.40000 | 4.59000 | 95.41000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2022 | | Jibar Tradeable Future | 4.87500 | 95.12500 | 4.86500 | 95.13500 | | | 0.00 | 0.00 | 0 | 72.00 |
| JIBAR FUTURE | On 21/09/2022 | | Jibar Tradeable Future | 5.25000 | 94.75000 | 5.26000 | 94.74000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/12/2022 | | Jibar Tradeable Future | 5.76500 | 94.23500 | 5.73500 | 94.26500 | | | 0.00 | 0.00 | 0 | 68.00 |
| JIBAR FUTURE | On 15/03/2023 | | Jibar Tradeable Future | 6.00000 | 94.00000 | 5.99000 | 94.01000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/06/2023 | | Jibar Tradeable Future | 6.27000 | 93.73000 | 6.26000 | 93.74000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/09/2023 | | Jibar Tradeable Future | 6.44000 | 93.56000 | 6.45500 | 93.54500 | | | 0.00 | 0.00 | 0 | 75.00 |
| JIBAR FUTURE | On 20/12/2023 | | Jibar Tradeable Future | 6.60500 | 93.39500 | 6.60500 | 93.39500 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 03/02/2022 | | Bond Future | 7.91629 | 111.66086 | 7.98533 | 111.36956 | | 5.65 | 0.00 | 0.00 | 0 | 69,865.00 |
| R186 | On 05/05/2022 | | Bond Future | 8.13381 | 112.97585 | 8.20757 | 112.68165 | | 5.64 | 0.00 | 0.00 | 0 | 4,514.00 |
| R186 | On 05/05/2022 | 6.73 | Call | 86.94000 | 0.08694 | 66.57000 | 0.06657 | 86.940 | 5.38 | 0.06 | 0.00 | 0 | 3,600.00 |
| R186 | On 05/05/2022 | 7.28 | Call | 288.72000 | 0.28872 | 271.61000 | 0.27161 | 288.720 | 5.18 | 0.16 | 0.00 | 0 | 435.00 |
| R186 | On 05/05/2022 | 7.48 | Call | 463.30000 | 0.46330 | 434.52000 | 0.43452 | 463.300 | 5.28 | 0.23 | 0.00 | 0 | 3,600.00 |

| 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 | |
|------------------|---------------|--------------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|-----------|
| R186 | On 05/05/2022 | Bond Future | 7.88 | Call | 1,001.56000 | 1.00156 | 928.71000 | 0.92871 | 1,001.560 | 5.49 | 0.40 | 0.00 | 0 | 435.00 |
| R186 | On 05/05/2022 | Bond Future | 8.14 | Call | 1,489.22000 | 1.48922 | 1,381.59000 | 1.38159 | 1,489.220 | 5.60 | 0.51 | 0.00 | 0 | 454.00 |
| R186 | On 05/05/2022 | Bond Future | 8.35 | Call | 1,961.33000 | 1.96133 | 1,830.36000 | 1.83036 | 1,961.330 | 5.68 | 0.60 | 0.00 | 0 | 454.00 |
| R186 | On 05/05/2022 | Bond Future | 8.64 | Put | 725.73000 | 0.72573 | 860.22000 | 0.86022 | 725.730 | 5.82 | 0.29 | 0.00 | 0 | 4,035.00 |
| R186 | On 05/05/2022 | Bond Future | 8.94 | Put | 463.97000 | 0.46397 | 565.65000 | 0.56565 | 463.970 | 6.01 | 0.20 | 0.00 | 0 | 454.00 |
| R186 | On 05/05/2022 | Bond Future | 9.18 | Put | 320.77000 | 0.32077 | 399.15000 | 0.39915 | 320.770 | 6.16 | 0.15 | 0.00 | 0 | 454.00 |
| R186 | On 04/08/2022 | Bond Future | | | 8.37075 | 109.01552 | 8.44993 | 108.71760 | | 5.74 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 04/08/2022 | Bond Future | 6.96 | Call | 214.42000 | 0.21442 | 191.20000 | 0.19120 | 214.420 | 5.06 | 0.11 | 0.00 | 0 | 3,600.00 |
| R186 | On 04/08/2022 | Bond Future | 7.96 | Call | 1,155.17000 | 1.15517 | 1,113.73000 | 1.11373 | 1,155.170 | 5.44 | 0.37 | 0.00 | 0 | 3,600.00 |
| R186 | On 04/08/2022 | Bond Future | 9.78 | Put | 474.66000 | 0.47466 | 565.49000 | 0.56549 | 474.660 | 6.52 | 0.16 | 0.00 | 0 | 3,600.00 |
| R186 | On 03/11/2022 | Bond Future | | | 8.61569 | 110.41376 | 8.70083 | 110.11266 | | 5.58 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 03/02/2022 | Bond Future | | | 322.10370 | 322.10370 | 322.10334 | 322.10334 | | | 0.00 | 0.00 | 0 | 1,132.00 |
| R197 | On 05/05/2022 | Bond Future | | | 325.97654 | 325.97654 | 325.97784 | 325.97784 | | | 0.00 | 0.00 | 0 | 237.00 |
| R197 | On 04/08/2022 | Bond Future | | | 321.64569 | 321.64569 | 321.64720 | 321.64720 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 03/11/2022 | Bond Future | | | 325.69784 | 325.69784 | 325.69981 | 325.69981 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 03/02/2022 | Bond Future | | | 249.11114 | 249.11114 | 247.63634 | 247.63634 | | | 0.00 | 14,946,668.40 | 60 | 7,753.00 |
| R202 | On 05/05/2022 | Bond Future | | | 252.10630 | 252.10630 | 250.61514 | 250.61514 | | | 0.00 | 0.00 | 0 | 413.00 |
| R202 | On 04/08/2022 | Bond Future | | | 250.78469 | 250.78469 | 249.27510 | 249.27510 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 03/11/2022 | Bond Future | | | 253.94368 | 253.94368 | 252.41547 | 252.41547 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/12/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 03/02/2022 | Bond Future | | | 5.16448 | 106.06450 | 5.16641 | 106.06250 | | 1.14 | 0.00 | 0.00 | 0 | 16,431.00 |
| R2023 | On 05/05/2022 | Bond Future | | | 5.28829 | 103.40349 | 5.29014 | 103.40202 | | 1.00 | 0.00 | 0.00 | 0 | 835.00 |
| R2023 | On 04/08/2022 | Bond Future | | | 5.47298 | 104.62950 | 5.47545 | 104.62813 | | 0.72 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 03/11/2022 | Bond Future | | | 5.84954 | 102.04340 | 5.85344 | 102.04220 | | 0.45 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 28/02/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 03/02/2022 | Bond Future | | | 9.41431 | 92.36131 | 9.50828 | 91.87028 | | 9.15 | 0.00 | 0.00 | 0 | 82,785.00 |
| R2030 | On 03/02/2022 | Bond Future | 8.39 | Call | 9.54000 | 0.00954 | 7.27000 | 0.00727 | 9.540 | 8.43 | 0.01 | 0.00 | 0 | 101.00 |
| R2030 | On 03/02/2022 | Bond Future | 8.85 | Call | 131.64000 | 0.13164 | 101.95000 | 0.10195 | 131.640 | 8.61 | 0.11 | 0.00 | 0 | 1,000.00 |
| R2030 | On 03/02/2022 | Bond Future | 9.20 | Call | 540.20000 | 0.54020 | 431.79000 | 0.43179 | 540.200 | 8.90 | 0.33 | 0.00 | 0 | 950.00 |
| R2030 | On 03/02/2022 | Bond Future | 9.35 | Put | 1,195.25000 | 1.19525 | 1,525.47000 | 1.52547 | 1,195.250 | 9.03 | 0.55 | 0.00 | 0 | 101.00 |
| R2030 | On 03/02/2022 | Bond Future | 9.60 | Call | 1,588.15000 | 1.58815 | 1,329.44000 | 1.32944 | 1,588.150 | 9.24 | 0.65 | 0.00 | 0 | 1,000.00 |
| R2030 | On 03/02/2022 | Bond Future | 9.78 | Put | 361.99000 | 0.36199 | 527.58000 | 0.52758 | 361.990 | 9.41 | 0.23 | 0.00 | 0 | 101.00 |
| R2030 | On 03/02/2022 | Bond Future | 9.80 | Call | 2,334.45000 | 2.33445 | 2,002.36000 | 2.00236 | 2,334.450 | 9.43 | 0.78 | 0.00 | 0 | 950.00 |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R2030 | On 03/02/2022 | Bond Future | 9.90 | Put | 247.46000 | 0.24746 | | 375.20000 | 0.37520 | 247.460 | 9.56 | 0.17 | 0.00 | 0 | 8,000.00 |
| R2030 | On 03/02/2022 | Bond Future | 10.85 | Put | 6.40000 | 0.00640 | | 13.92000 | 0.01392 | 6.400 | 10.70 | 0.01 | 0.00 | 0 | 1,000.00 |
| R2030 | On 05/05/2022 | Bond Future | | | 9.62457 | 93.44958 | | 9.72294 | 92.95324 | | 8.96 | 0.00 | 0.00 | 0 | 14,763.00 |
| R2030 | On 05/05/2022 | Bond Future | 7.73 | Call | 33.07000 | 0.03307 | | 27.29000 | 0.02729 | 33.070 | 8.54 | 0.02 | 0.00 | 0 | 200.00 |
| R2030 | On 05/05/2022 | Bond Future | 8.14 | Call | 98.56000 | 0.09856 | | 82.02000 | 0.08202 | 98.560 | 8.42 | 0.05 | 0.00 | 0 | 1,800.00 |
| R2030 | On 05/05/2022 | Bond Future | 8.47 | Call | 215.49000 | 0.21549 | | 181.31000 | 0.18131 | 215.490 | 8.32 | 0.10 | 0.00 | 0 | 1,073.00 |
| R2030 | On 05/05/2022 | Bond Future | 8.81 | Call | 451.36000 | 0.45136 | | 418.83000 | 0.41883 | 451.360 | 8.29 | 0.19 | 0.00 | 0 | 200.00 |
| R2030 | On 05/05/2022 | Bond Future | 8.89 | Call | 540.04000 | 0.54004 | | 499.45000 | 0.49945 | 540.040 | 8.34 | 0.21 | 0.00 | 0 | 1,800.00 |
| R2030 | On 05/05/2022 | Bond Future | 9.35 | Put | 2,692.48000 | 2.69248 | 3,080.16000 | 3.08016 | 2,692.480 | | 8.69 | 0.61 | 0.00 | 0 | 1,073.00 |
| R2030 | On 05/05/2022 | Bond Future | 9.95 | Put | 1,258.82000 | 1.25882 | 1,539.65000 | 1.53965 | 1,258.820 | | 9.10 | 0.36 | 0.00 | 0 | 1,073.00 |
| R2030 | On 05/05/2022 | Bond Future | 10.20 | Put | 893.18000 | 0.89318 | 1,133.01000 | 1.13301 | 893.180 | | 9.34 | 0.28 | 0.00 | 0 | 200.00 |
| R2030 | On 05/05/2022 | Bond Future | 11.04 | Put | 276.16000 | 0.27616 | 383.57000 | 0.38357 | 276.160 | | 10.36 | 0.10 | 0.00 | 0 | 1,800.00 |
| R2030 | On 04/08/2022 | Bond Future | | | 9.85130 | 90.53266 | | 9.95462 | 90.03021 | | 8.98 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 04/08/2022 | Bond Future | 8.30 | Call | 278.91000 | 0.27891 | 249.86000 | 0.24986 | 278.910 | | 8.45 | 0.10 | 0.00 | 0 | 800.00 |
| R2030 | On 04/08/2022 | Bond Future | 9.05 | Call | 888.45000 | 0.88845 | 847.22000 | 0.84722 | 888.450 | | 8.37 | 0.26 | 0.00 | 0 | 800.00 |
| R2030 | On 04/08/2022 | Bond Future | 10.95 | Put | 838.69000 | 0.83869 | 1,051.71000 | 1.05171 | 838.690 | | 9.86 | 0.21 | 0.00 | 0 | 800.00 |
| R2030 | On 03/11/2022 | Bond Future | | | 10.06940 | 91.70097 | | 10.17773 | 91.19268 | | 8.71 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 03/02/2022 | Bond Future | | | 9.87112 | 92.70817 | | 9.96484 | 92.15944 | | 10.17 | 0.00 | 0.00 | 0 | 123,757.00 |
| R2032 | On 03/02/2022 | Bond Future | 8.91 | Call | 12.11000 | 0.01211 | | 9.55000 | 0.00955 | 12.110 | 9.09 | 0.01 | 0.00 | 0 | 198.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.14 | Call | 52.63000 | 0.05263 | | 43.57000 | 0.04357 | 52.630 | 9.19 | 0.05 | 0.00 | 0 | 97.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.58 | Call | 438.70000 | 0.43870 | | 372.02000 | 0.37202 | 438.700 | 9.60 | 0.27 | 0.00 | 0 | 400.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.62 | Call | 510.97000 | 0.51097 | | 430.80000 | 0.43080 | 510.970 | 9.67 | 0.30 | 0.00 | 0 | 210.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.81 | Put | 1,314.61000 | 1.31461 | 1,707.59000 | 1.70759 | 1,314.610 | | 9.95 | 0.54 | 0.00 | 0 | 198.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.90 | Put | 1,051.06000 | 1.05106 | 1,405.78000 | 1.40578 | 1,051.060 | | 10.05 | 0.47 | 0.00 | 0 | 900.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.90 | Call | 1,220.63000 | 1.22063 | 1,026.62000 | 1.02662 | 1,220.630 | | 10.05 | 0.53 | 0.00 | 0 | 900.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.04 | Call | 1,706.52000 | 1.70652 | 1,452.44000 | 1.45244 | 1,706.520 | | 10.22 | 0.64 | 0.00 | 0 | 100.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.14 | Put | 539.24000 | 0.53924 | 795.09000 | 0.79509 | 539.240 | | 10.33 | 0.29 | 0.00 | 0 | 97.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.35 | Put | 281.04000 | 0.28104 | 457.07000 | 0.45707 | 281.040 | | 10.63 | 0.17 | 0.00 | 0 | 400.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.45 | Put | 203.25000 | 0.20325 | 345.11000 | 0.34511 | 203.250 | | 10.80 | 0.13 | 0.00 | 0 | 198.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.53 | Put | 155.56000 | 0.15556 | 273.59000 | 0.27359 | 155.560 | | 10.93 | 0.10 | 0.00 | 0 | 210.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.66 | Put | 99.19000 | 0.09919 | 185.30000 | 0.18530 | 99.190 | | 11.14 | 0.07 | 0.00 | 0 | 97.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.90 | Put | 41.64000 | 0.04164 | 83.57000 | 0.08357 | 41.640 | | 11.53 | 0.03 | 0.00 | 0 | 900.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.95 | Put | 34.57000 | 0.03457 | 69.90000 | 0.06990 | 34.570 | | 11.61 | 0.03 | 0.00 | 0 | 400.00 |
| R2032 | On 03/02/2022 | Bond Future | 11.13 | Put | 16.41000 | 0.01641 | 35.83000 | 0.03583 | 16.410 | | 11.80 | 0.01 | 0.00 | 0 | 210.00 |
| R2032 | On 05/05/2022 | Bond Future | | | 10.06939 | 89.65391 | | 10.16707 | 89.09917 | | 10.23 | 0.00 | 0.00 | 0 | 20,406.00 |
| R2032 | On 05/05/2022 | Bond Future | 9.58 | Call | 888.08000 | 0.88808 | 838.14000 | 0.83814 | 888.080 | | 9.40 | 0.29 | 0.00 | 0 | 780.00 |
| R2032 | On 05/05/2022 | Bond Future | 10.18 | Call | 2,447.51000 | 2.44751 | 2,247.77000 | 2.24777 | 2,447.510 | | 10.16 | 0.56 | 0.00 | 0 | 780.00 |
| R2032 | On 05/05/2022 | Bond Future | 10.29 | Call | 2,815.12000 | 2.81512 | 2,591.34000 | 2.59134 | 2,815.120 | | 10.27 | 0.60 | 0.00 | 0 | 993.00 |
| R2032 | On 05/05/2022 | Bond Future | 10.98 | Put | 598.46000 | 0.59846 | 798.69000 | 0.79869 | 598.460 | | 11.19 | 0.18 | 0.00 | 0 | 993.00 |
| R2032 | On 05/05/2022 | Bond Future | 11.18 | Put | 452.93000 | 0.45293 | 613.57000 | 0.61357 | 452.930 | | 11.51 | 0.14 | 0.00 | 0 | 780.00 |
| R2032 | On 04/08/2022 | Bond Future | | | 10.27589 | 90.69407 | | 10.37785 | 90.13255 | | 9.80 | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R2032 | On 04/08/2022 | Bond Future | 8.97 | Call | 366.60000 | 0.36660 | | 333.05000 | 0.33305 | 366.600 | 8.83 | 0.12 | 0.00 | 0 | 800.00 |
| R2032 | On 04/08/2022 | Bond Future | 9.72 | Call | 1,293.91000 | 1.29391 | 1,244.18000 | 1.24418 | 1,293.910 | 9.07 | 0.32 | 0.00 | 0.00 | 0 | 800.00 |
| R2032 | On 04/08/2022 | Bond Future | 11.60 | Put | 698.96000 | 0.69896 | 895.65000 | 0.89565 | 698.960 | 11.07 | 0.16 | 0.00 | 0.00 | 0 | 800.00 |
| R2032 | On 03/11/2022 | Bond Future | | | 10.48377 | 87.71938 | 10.59020 | 87.15124 | | 9.94 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 31/03/2032 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 03/02/2022 | Bond Future | | | 10.35589 | 93.46322 | 10.44956 | 92.85390 | | | 11.38 | 0.00 | 0.00 | 0 | 103,053.00 |
| R2035 | On 03/02/2022 | Bond Future | 9.70 | Call | 93.74000 | 0.09374 | 79.89000 | 0.07989 | 93.740 | 10.32 | 0.07 | 0.00 | 0.00 | 0 | 683.00 |
| R2035 | On 03/02/2022 | Bond Future | 9.92 | Call | 274.74000 | 0.27474 | 238.74000 | 0.23874 | 274.740 | 10.51 | 0.17 | 0.00 | 0.00 | 0 | 200.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.10 | Call | 569.29000 | 0.56929 | 487.11000 | 0.48711 | 569.290 | 10.77 | 0.30 | 0.00 | 0.00 | 0 | 280.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.24 | Call | 915.81000 | 0.91581 | 772.00000 | 0.77200 | 915.810 | 11.03 | 0.41 | 0.00 | 0.00 | 0 | 500.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.26 | Call | 973.08000 | 0.97308 | 820.03000 | 0.82003 | 973.080 | 11.06 | 0.43 | 0.00 | 0.00 | 0 | 200.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.34 | Put | 1,324.34000 | 1.32434 | 1,744.90000 | 1.74490 | 1,324.340 | 11.17 | 0.51 | 0.00 | 0.00 | 0 | 500.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.35 | Call | 1,253.56000 | 1.25356 | 1,060.16000 | 1.06016 | 1,253.560 | 11.18 | 0.50 | 0.00 | 0.00 | 0 | 1,600.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.61 | Put | 641.43000 | 0.64143 | 938.70000 | 0.93870 | 641.430 | 11.53 | 0.30 | 0.00 | 0.00 | 0 | 200.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.65 | Put | 570.26000 | 0.57026 | 850.79000 | 0.85079 | 570.260 | 11.58 | 0.28 | 0.00 | 0.00 | 0 | 683.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.03 | Put | 173.19000 | 0.17319 | 309.19000 | 0.30919 | 173.190 | 12.24 | 0.10 | 0.00 | 0.00 | 0 | 280.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.05 | Put | 162.03000 | 0.16203 | 292.12000 | 0.29212 | 162.030 | 12.27 | 0.10 | 0.00 | 0.00 | 0 | 1,600.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.11 | Put | 132.48000 | 0.13248 | 246.01000 | 0.24601 | 132.480 | 12.38 | 0.08 | 0.00 | 0.00 | 0 | 200.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.28 | Put | 73.69000 | 0.07369 | 148.14000 | 0.14814 | 73.690 | 12.69 | 0.05 | 0.00 | 0.00 | 0 | 200.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.33 | Put | 61.79000 | 0.06179 | 125.87000 | 0.12587 | 61.790 | 12.78 | 0.04 | 0.00 | 0.00 | 0 | 500.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.39 | Put | 49.91000 | 0.04991 | 103.15000 | 0.10315 | 49.910 | 12.89 | 0.03 | 0.00 | 0.00 | 0 | 683.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.73 | Put | 12.74000 | 0.01274 | 31.33000 | 0.03133 | 12.740 | 13.29 | 0.01 | 0.00 | 0.00 | 0 | 280.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.88 | Put | 6.56000 | 0.00656 | 17.95000 | 0.01795 | 6.560 | 13.43 | 0.01 | 0.00 | 0.00 | 0 | 1,800.00 |
| R2035 | On 05/05/2022 | Bond Future | | | 10.54647 | 90.08619 | 10.64382 | 89.47021 | | | 11.50 | 0.00 | 0.00 | 0 | 8,926.00 |
| R2035 | On 05/05/2022 | Bond Future | 10.72 | Call | 2,982.87000 | 2.98287 | 2,754.60000 | 2.75460 | 2,982.870 | 11.47 | 0.59 | 0.00 | 0.00 | 0 | 1,200.00 |
| R2035 | On 05/05/2022 | Bond Future | 10.82 | Put | 1,650.16000 | 1.65016 | 2,017.78000 | 2.01778 | 1,650.160 | 11.58 | 0.38 | 0.00 | 0.00 | 0 | 1,200.00 |
| R2035 | On 05/05/2022 | Bond Future | 12.64 | Put | 134.75000 | 0.13475 | 193.55000 | 0.19355 | 134.750 | 14.49 | 0.04 | 0.00 | 0.00 | 0 | 1,200.00 |
| R2035 | On 04/08/2022 | Bond Future | | | 10.74669 | 91.12932 | 10.84810 | 90.50579 | | | 10.99 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 04/08/2022 | Bond Future | 9.53 | Call | 479.15000 | 0.47915 | 445.12000 | 0.44512 | 479.150 | 9.82 | 0.14 | 0.00 | 0.00 | 0 | 400.00 |
| R2035 | On 04/08/2022 | Bond Future | 9.84 | Call | 841.45000 | 0.84145 | 776.37000 | 0.77637 | 841.450 | 9.95 | 0.22 | 0.00 | 0.00 | 0 | 100.00 |
| R2035 | On 04/08/2022 | Bond Future | 10.53 | Call | 2,411.99000 | 2.41199 | 2,221.60000 | 2.22160 | 2,411.990 | 10.80 | 0.45 | 0.00 | 0.00 | 0 | 400.00 |
| R2035 | On 04/08/2022 | Bond Future | 10.64 | Put | 3,399.53000 | 3.39953 | 3,811.30000 | 3.81130 | 3,399.530 | 10.89 | 0.52 | 0.00 | 0.00 | 0 | 100.00 |
| R2035 | On 04/08/2022 | Bond Future | 11.13 | Put | 2,115.11000 | 2.11511 | 2,427.84000 | 2.42784 | 2,115.110 | 11.38 | 0.37 | 0.00 | 0.00 | 0 | 100.00 |
| R2035 | On 04/08/2022 | Bond Future | 12.18 | Put | 787.48000 | 0.78748 | 940.26000 | 0.94026 | 787.480 | 12.95 | 0.16 | 0.00 | 0.00 | 0 | 400.00 |
| R2035 | On 03/11/2022 | Bond Future | | | 10.94756 | 87.83011 | 11.05311 | 87.19921 | | 11.17 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 28/02/2035 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 03/02/2022 | Bond Future | | | 10.57712 | 84.73958 | 10.67570 | 84.09536 | | | 12.60 | 0.00 | 508,437.48 | 6 | 119,316.00 |
| R2037 | On 05/05/2022 | Bond Future | | | 10.76666 | 85.73806 | 10.86906 | 85.08670 | | | 12.16 | 0.00 | 0.00 | 0 | 11,855.00 |
| R2037 | On 04/08/2022 | Bond Future | | | 10.96751 | 82.47661 | 11.07415 | 81.81735 | | | 12.25 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 04/08/2022 | Bond Future | 10.10 | Call | 905.44000 | 0.90544 | 828.18000 | 0.82818 | 905.440 | 11.08 | 0.23 | 0.00 | 0.00 | 0 | 50.00 |
| R2037 | On 04/08/2022 | Bond Future | 10.90 | Put | 3,297.40000 | 3.29740 | 3,716.04000 | 3.71604 | 3,297.400 | 12.15 | 0.50 | 0.00 | 0.00 | 0 | 50.00 |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R2037 | On 04/08/2022 | Bond Future | 11.21 | Call | 3,926.46000 | 3.92646 | | 3,617.71000 | 3.61771 | 3,926.460 | 12.47 | 0.59 | 0.00 | 0 | 1,050.00 |
| R2037 | On 04/08/2022 | Bond Future | 11.42 | Put | 1,986.43000 | 1.98643 | | 2,294.49000 | 2.29449 | 1,986.430 | 12.75 | 0.35 | 0.00 | 0 | 50.00 |
| R2037 | On 04/08/2022 | Bond Future | 11.95 | Put | 1,201.60000 | 1.20160 | | 1,418.24000 | 1.41824 | 1,201.600 | 13.63 | 0.23 | 0.00 | 0 | 1,050.00 |
| R2037 | On 03/11/2022 | Bond Future | | | 11.15728 | 83.54602 | | 11.26807 | 82.87885 | | 11.86 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 31/01/2037 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 06/10/2015 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 03/02/2022 | Bond Future | | | 10.68487 | 86.85227 | | 10.77831 | 86.19423 | | 13.18 | 0.00 | 173,704.54 | 2 | 90,008.00 |
| R2040 | On 03/02/2022 | Bond Future | 10.60 | Call | 1,092.56000 | 1.09256 | | 883.58000 | 0.88358 | 1,092.560 | 12.95 | 0.44 | 0.00 | 0 | 2,000.00 |
| R2040 | On 05/05/2022 | Bond Future | | | 10.86819 | 87.87567 | | 10.96523 | 87.21041 | | 12.71 | 0.00 | 0.00 | 0 | 8,568.00 |
| R2040 | On 05/05/2022 | Bond Future | 9.82 | Call | 266.22000 | 0.26622 | | 245.76000 | 0.24576 | 266.220 | 11.04 | 0.10 | 0.00 | 0 | 1,200.00 |
| R2040 | On 05/05/2022 | Bond Future | 10.57 | Call | 1,596.16000 | 1.59616 | | 1,424.12000 | 1.42412 | 1,596.160 | 12.07 | 0.38 | 0.00 | 0 | 1,200.00 |
| R2040 | On 05/05/2022 | Bond Future | 13.04 | Put | 140.19000 | 0.14019 | | 197.57000 | 0.19757 | 140.190 | 16.25 | 0.04 | 0.00 | 0 | 1,200.00 |
| R2040 | On 04/08/2022 | Bond Future | | | 11.06214 | 84.38835 | | 11.16319 | 83.71504 | | 12.82 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 04/08/2022 | Bond Future | 9.70 | Call | 376.95000 | 0.37695 | | 361.32000 | 0.36132 | 376.950 | 11.40 | 0.11 | 0.00 | 0 | 460.00 |
| R2040 | On 04/08/2022 | Bond Future | 10.70 | Call | 2,099.43000 | 2.09943 | | 2,011.00000 | 2.01100 | 2,099.430 | 12.14 | 0.40 | 0.00 | 0 | 460.00 |
| R2040 | On 04/08/2022 | Bond Future | 12.24 | Put | 1,018.62000 | 1.01862 | | 1,305.68000 | 1.30568 | 1,018.620 | 14.33 | 0.19 | 0.00 | 0 | 460.00 |
| R2040 | On 03/11/2022 | Bond Future | | | 11.24491 | 85.48299 | | 11.34988 | 84.80154 | | 12.40 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 31/01/2040 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 03/02/2022 | Bond Future | | | 10.71628 | 83.69020 | | 10.81468 | 82.98304 | | 13.81 | 0.00 | 0.00 | 0 | 59,709.00 |
| R2044 | On 05/05/2022 | Bond Future | | | 10.88991 | 84.67640 | | 10.99210 | 83.96132 | | 13.32 | 0.00 | 0.00 | 0 | 5,735.00 |
| R2044 | On 04/08/2022 | Bond Future | | | 11.07326 | 81.27707 | | 11.17964 | 80.55343 | | 13.44 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 03/11/2022 | Bond Future | | | 11.24561 | 82.33147 | | 11.35609 | 81.59903 | | 13.00 | 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 03/02/2022 | Bond Future | | | 10.67526 | 87.04579 | | 10.76350 | 86.39158 | | 13.53 | 0.00 | 0.00 | 0 | 192,246.00 |
| R2048 | On 03/02/2022 | Bond Future | 10.20 | Call | 238.05000 | 0.23805 | | 195.88000 | 0.19588 | 238.050 | 12.49 | 0.14 | 0.00 | 0 | 900.00 |
| R2048 | On 03/02/2022 | Bond Future | 10.30 | Call | 379.85000 | 0.37985 | | 309.14000 | 0.30914 | 379.850 | 12.66 | 0.20 | 0.00 | 0 | 1,300.00 |
| R2048 | On 03/02/2022 | Bond Future | 10.40 | Call | 579.36000 | 0.57936 | | 469.68000 | 0.46968 | 579.360 | 12.90 | 0.28 | 0.00 | 0 | 100.00 |
| R2048 | On 03/02/2022 | Bond Future | 10.90 | Call | 2,417.50000 | 2.41750 | | 2,051.52000 | 2.05152 | 2,417.500 | 13.78 | 0.68 | 0.00 | 0 | 900.00 |
| R2048 | On 03/02/2022 | Bond Future | 11.00 | Call | 2,934.11000 | 2.93411 | | 2,520.01000 | 2.52001 | 2,934.110 | 13.94 | 0.75 | 0.00 | 0 | 1,400.00 |
| R2048 | On 05/05/2022 | Bond Future | | | 10.83845 | 83.65633 | | 10.93007 | 82.99477 | | 13.75 | 0.00 | 0.00 | 0 | 2,035.00 |
| R2048 | On 04/08/2022 | Bond Future | | | 11.00865 | 84.62380 | | 11.10395 | 83.95435 | | 13.16 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 03/11/2022 | Bond Future | | | 11.17778 | 81.30473 | | 11.27685 | 80.62711 | | 13.41 | 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 03/02/2022 | Bond Future | | | 10.32608 | 72.26608 | | 10.41929 | 71.73488 | | 12.69 | 0.00 | 0.00 | 0 | 20,296.00 |
| R209 | On 05/05/2022 | Bond Future | | | 10.49746 | 69.97621 | | 10.59402 | 69.43911 | | 12.81 | 0.00 | 0.00 | 0 | 5,396.00 |
| R209 | On 05/05/2022 | Bond Future | 9.75 | Call | 497.25000 | 0.49725 | | 440.34000 | 0.44034 | 497.250 | 11.58 | 0.20 | 0.00 | 0 | 8,525.00 |
| R209 | On 05/05/2022 | Bond Future | 10.75 | Put | 1,499.15000 | 1.49915 | | 1,764.54000 | 1.76454 | 1,499.150 | 13.13 | 0.38 | 0.00 | 0 | 12,050.00 |
| R209 | On 05/05/2022 | Bond Future | 12.00 | Put | 276.44000 | 0.27644 | | 356.60000 | 0.35660 | 276.440 | 15.48 | 0.09 | 0.00 | 0 | 12,050.00 |
| R209 | On 04/08/2022 | Bond Future | | | 10.67385 | 70.78660 | | 10.77399 | 70.24298 | | 12.30 | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R209 | On 03/11/2022 | Bond Future | | | 10.84934 | 68.56136 | | 10.95316 | 68.01121 | | 12.46 | 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 03/02/2022 | Bond Future | | | 214.53437 | 214.53437 | | 214.40475 | 214.40475 | | | 0.00 | 0.00 | 0 | 1,449.00 |
| R210 | On 05/05/2022 | Bond Future | | | 214.25333 | 214.25333 | | 214.12319 | 214.12319 | | | 0.00 | 0.00 | 0 | 104.00 |
| R210 | On 04/08/2022 | Bond Future | | | 216.90918 | 216.90918 | | 216.77774 | 216.77774 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 03/11/2022 | Bond Future | | | 216.72432 | 216.72432 | | 216.59152 | 216.59152 | | | 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 |
| R212 | On 31/01/2022 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 03/02/2022 | Bond Future | | | 9.68732 | 87.14289 | | 9.78111 | 86.64674 | | 9.85 | 0.00 | 0.00 | 0 | 22,660.00 |
| R213 | On 03/02/2022 | Bond Future | 8.63 | Call | 6.83000 | 0.00683 | | 5.03000 | 0.00503 | 6.830 | 8.92 | 0.01 | 0.00 | 0 | 200.00 |
| R213 | On 03/02/2022 | Bond Future | 8.80 | Call | 20.98000 | 0.02098 | | 15.42000 | 0.01542 | 20.980 | 8.95 | 0.02 | 0.00 | 0 | 102.00 |
| R213 | On 03/02/2022 | Bond Future | 9.15 | Call | 147.18000 | 0.14718 | | 113.10000 | 0.11310 | 147.180 | 9.19 | 0.12 | 0.00 | 0 | 220.00 |
| R213 | On 03/02/2022 | Bond Future | 9.22 | Call | 201.98000 | 0.20198 | | 156.56000 | 0.15656 | 201.980 | 9.24 | 0.16 | 0.00 | 0 | 430.00 |
| R213 | On 03/02/2022 | Bond Future | 9.58 | Put | 1,341.82000 | 1.34182 | 1,689.23000 | 1.68923 | 1,341.820 | 9.68 | 0.58 | 0.00 | 0.00 | 0 | 200.00 |
| R213 | On 03/02/2022 | Bond Future | 9.76 | Put | 862.71000 | 0.86271 | 1,140.49000 | 1.14049 | 862.710 | 9.86 | 0.44 | 0.00 | 0.00 | 0 | 102.00 |
| R213 | On 03/02/2022 | Bond Future | 10.00 | Put | 438.08000 | 0.43808 | 623.10000 | 0.62310 | 438.080 | 10.11 | 0.26 | 0.00 | 0.00 | 0 | 430.00 |
| R213 | On 03/02/2022 | Bond Future | 10.15 | Put | 277.20000 | 0.27720 | 413.44000 | 0.41344 | 277.200 | 10.33 | 0.18 | 0.00 | 0.00 | 0 | 200.00 |
| R213 | On 03/02/2022 | Bond Future | 10.17 | Put | 260.24000 | 0.26024 | 390.65000 | 0.39065 | 260.240 | 10.36 | 0.17 | 0.00 | 0.00 | 0 | 220.00 |
| R213 | On 03/02/2022 | Bond Future | 10.25 | Put | 201.07000 | 0.20107 | 309.79000 | 0.30979 | 201.070 | 10.48 | 0.14 | 0.00 | 0.00 | 0 | 102.00 |
| R213 | On 03/02/2022 | Bond Future | 10.60 | Put | 60.31000 | 0.06031 | 104.02000 | 0.10402 | 60.310 | 11.01 | 0.05 | 0.00 | 0.00 | 0 | 430.00 |
| R213 | On 03/02/2022 | Bond Future | 10.67 | Put | 46.77000 | 0.04677 | 82.52000 | 0.08252 | 46.770 | 11.12 | 0.04 | 0.00 | 0.00 | 0 | 220.00 |
| R213 | On 05/05/2022 | Bond Future | | | 9.88209 | 84.63745 | | 9.97983 | 84.13589 | | 9.97 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 04/08/2022 | Bond Future | | | 10.08826 | 85.62031 | | 10.19036 | 85.11263 | | 9.54 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 03/11/2022 | Bond Future | | | 10.29767 | 83.19299 | | 10.40432 | 82.67930 | | 9.65 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213/R186 | On 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 03/02/2022 | Bond Future | | | 10.67064 | 69.18878 | | 10.76895 | 68.61295 | | 13.68 | 0.00 | 0.00 | 0 | 17,604.00 |
| R214 | On 05/05/2022 | Bond Future | | | 10.83498 | 66.72412 | | 10.93679 | 66.14190 | | 13.86 | 0.00 | 0.00 | 0 | 441.00 |
| R214 | On 04/08/2022 | Bond Future | | | 11.00609 | 67.49580 | | 11.11172 | 66.90657 | | 13.29 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 03/11/2022 | Bond Future | | | 11.17621 | 65.09018 | | 11.28573 | 64.49376 | | 13.54 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 28/02/2041 | 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 |
|--------------------------------|--------|---------------|--------------------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------------|-------------------------|---------------|
| R214/R209 | | On 28/02/2041 | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | 15,628,810.42 | 68 518.000000000 | |
| Grand Total: | | | | | | | | | | | 15,628,810.42 | 68 518.000000000 | |