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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/05/2022

| 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 04/08/2022 | Index Future | 817.71400 | 817.71400 | 817.64500 | 817.64500 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 03/11/2022 | Index Future | 829.74600 | 829.74600 | 829.45900 | 829.45900 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 02/02/2023 | Index Future | 843.69900 | 843.69900 | 843.27200 | 843.27200 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 04/05/2023 | Index Future | 858.60700 | 858.60700 | 858.02300 | 858.02300 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 04/08/2022 | Index Future | 925.03300 | 925.03300 | 926.51100 | 926.51100 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/11/2022 | Index Future | 938.64500 | 938.64500 | 939.89800 | 939.89800 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/02/2023 | Index Future | 954.42900 | 954.42900 | 955.55100 | 955.55100 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 04/05/2023 | Index Future | 971.29300 | 971.29300 | 972.26600 | 972.26600 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 04/08/2022 | Index Future | 824.35700 | 824.35700 | 827.29700 | 827.29700 | | | | | 0.00 | 0.00 | 0 | 128.00 |
| ALBI | On 03/11/2022 | Index Future | 836.48600 | 836.48600 | 839.25100 | 839.25100 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 02/02/2023 | Index Future | 850.55300 | 850.55300 | 853.22700 | 853.22700 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 04/05/2023 | Index Future | 865.58100 | 865.58100 | 868.15200 | 868.15200 | | | | | 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 05/05/2022 | Bond Future | 11.56500 | 75.78348 | | 11.56500 | 75.78348 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 04/08/2022 | Bond Future | 12.11014 | 75.25515 | | 12.04486 | 75.57001 | | | 0.00 | 0.00 | 0 | 350.00 |
| ES33 | On 03/11/2022 | Bond Future | 12.33582 | 72.58954 | | 12.27199 | 72.88906 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 02/02/2023 | Bond Future | 12.54747 | 73.83317 | | 12.48343 | 74.12591 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 04/05/2023 | Bond Future | 12.75109 | 71.37163 | | 12.68710 | 71.65693 | | | 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 05/05/2022 | Bond Future | 11.95500 | 74.28632 | | 11.95500 | 74.28632 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 04/08/2022 | Bond Future | 12.48431 | 73.47334 | | 12.39277 | 73.97971 | | | 0.00 | 0.00 | 0 | 4,769.00 |
| ES42 | On 03/11/2022 | Bond Future | 12.69148 | 70.30359 | | 12.59962 | 70.79773 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 02/02/2023 | Bond Future | 12.87882 | 71.51050 | | 12.78531 | 72.00144 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 04/05/2023 | Bond Future | 13.06706 | 68.53495 | | 12.97195 | 69.02209 | | | 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 04/08/2022 | GOVI | 812.94100 | 812.94100 | | 815.81500 | 815.81500 | | | 0.00 | 16,258,820.00 | 2 | 1,114.00 |
| GOVI | On 03/11/2022 | GOVI | 824.90200 | 824.90200 | | 827.60200 | 827.60200 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 02/02/2023 | GOVI | 838.77400 | 838.77400 | | 841.38400 | 841.38400 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 04/05/2023 | GOVI | 853.59400 | 853.59400 | | 856.10300 | 856.10300 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 05/05/2022 | Bond Future | 160.89736 | 160.89736 | | 160.89736 | 160.89736 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 04/08/2022 | Bond Future | 161.05718 | 161.05718 | | 161.04088 | 161.04088 | | | 0.00 | 0.00 | 0 | 7,305.00 |
| I2025 | On 03/11/2022 | Bond Future | 163.44670 | 163.44670 | | 163.38673 | 163.38673 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 02/02/2023 | Bond Future | 164.56200 | 164.56200 | | 164.47455 | 164.47455 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 04/05/2023 | Bond Future | 167.51249 | 167.51249 | | 167.39450 | 167.39450 | | | 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 05/05/2022 | Bond Future | 118.32344 | 118.32344 | | 118.32344 | 118.32344 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 04/08/2022 | Bond Future | 119.00292 | 119.00292 | | 118.79886 | 118.79886 | | | 0.00 | 0.00 | 0 | 3,915.00 |
| I2029 | On 03/11/2022 | Bond Future | 119.52913 | 119.52913 | | 119.29030 | 119.29030 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 02/02/2023 | Bond Future | 121.57109 | 121.57109 | | 121.30873 | 121.30873 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 04/05/2023 | Bond Future | 122.47322 | 122.47322 | | 122.18508 | 122.18508 | | | 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 |

| 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 05/05/2022 | Bond Future | 114.65110 | 114.65110 | | 114.65110 | 114.65110 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 04/08/2022 | Bond Future | 115.02747 | 115.02747 | | 114.90205 | 114.90205 | | | 0.00 | 0.00 | 0 | 7,046.00 |
| I2033 | On 03/11/2022 | Bond Future | 115.41116 | 115.41116 | | 115.25322 | 115.25322 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 02/02/2023 | Bond Future | 117.38257 | 117.38257 | | 117.20308 | 117.20308 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 04/05/2023 | Bond Future | 118.12449 | 118.12449 | | 117.92153 | 117.92153 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 28/02/2033 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 05/05/2022 | Bond Future | 132.22620 | 132.22620 | | 132.22620 | 132.22620 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 04/08/2022 | Bond Future | 129.77696 | 129.77696 | | 129.75749 | 129.75749 | | | 0.00 | 0.00 | 0 | 6,836.00 |
| I2038 | On 03/11/2022 | Bond Future | 131.70278 | 131.70278 | | 131.64807 | 131.64807 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 02/02/2023 | Bond Future | 132.06682 | 132.06682 | | 131.98997 | 131.98997 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 04/05/2023 | Bond Future | 134.43577 | 134.43577 | | 134.33430 | 134.33430 | | | 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 05/05/2022 | Bond Future | 120.34227 | 120.34227 | | 120.34227 | 120.34227 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 04/08/2022 | Bond Future | 119.46251 | 119.46251 | | 119.24475 | 119.24475 | | | 0.00 | 0.00 | 0 | 15,959.00 |
| I2046 | On 03/11/2022 | Bond Future | 119.28805 | 119.28805 | | 119.03508 | 119.03508 | | | 0.00 | 0.00 | 0 | 1,566.00 |
| I2046 | On 02/02/2023 | Bond Future | 121.32687 | 121.32687 | | 121.05008 | 121.05008 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 04/05/2023 | Bond Future | 121.49621 | 121.49621 | | 121.19369 | 121.19369 | | | 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 05/05/2022 | Bond Future | 124.72859 | 124.72859 | | 124.72859 | 124.72859 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 04/08/2022 | Bond Future | 121.83850 | 121.83850 | | 121.82028 | 121.82028 | | | 0.00 | 7,919,502.50 | 65 | 11,173.00 |
| I2050 | On 03/11/2022 | Bond Future | 123.64624 | 123.64624 | | 123.59480 | 123.59480 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 02/02/2023 | Bond Future | 123.66388 | 123.66388 | | 123.59198 | 123.59198 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 04/05/2023 | Bond Future | 125.88224 | 125.88224 | | 125.78703 | 125.78703 | | | 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 04/08/2022 | Index Future | 320.73300 | 320.73300 | | 320.65300 | 320.65300 | | | 0.00 | 0.00 | 0 | 482.00 |
| IGOV | On 03/11/2022 | Index Future | 325.53000 | 325.53000 | | 325.36400 | 325.36400 | | | 0.00 | 0.00 | 0 | 16.00 |
| IGOV | On 02/02/2023 | Index Future | 331.08100 | 331.08100 | | 330.85900 | 330.85900 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 04/05/2023 | Index Future | 337.00500 | 337.00500 | | 336.72200 | 336.72200 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/05/2022 | Jibar Tradeable Future | 4.47500 | 95.52500 | | 4.48500 | 95.51500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2022 | Jibar Tradeable Future | 4.95500 | 95.04500 | | 4.93500 | 95.06500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/07/2022 | Jibar Tradeable Future | 5.08000 | 94.92000 | | 5.07000 | 94.93000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/08/2022 | Jibar Tradeable Future | 5.49000 | 94.51000 | | 5.50000 | 94.50000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/09/2022 | Jibar Tradeable Future | 5.59500 | 94.40500 | | 5.62500 | 94.37500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/10/2022 | Jibar Tradeable Future | 6.02000 | 93.98000 | | 6.05000 | 93.95000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/12/2022 | Jibar Tradeable Future | 6.52000 | 93.48000 | | 6.56000 | 93.44000 | | | 0.00 | 0.00 | 0 | 68.00 |
| JIBAR FUTURE | On 15/03/2023 | Jibar Tradeable Future | 7.05500 | 92.94500 | | 7.03500 | 92.96500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/06/2023 | Jibar Tradeable Future | 7.45500 | 92.54500 | | 7.54500 | 92.45500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/09/2023 | Jibar Tradeable Future | 7.76000 | 92.24000 | | 7.78000 | 92.22000 | | | 0.00 | 0.00 | 0 | 75.00 |

| 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 |
|------------------|---------------|------------------------|--------|------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| JIBAR FUTURE | On 20/12/2023 | Jibar Tradeable Future | | | 7.84500 | 92.15500 | | 7.86000 | 92.14000 | | | 0.00 | 0.00 | 0 | 172.00 |
| JIBAR FUTURE | On 20/03/2024 | Jibar Tradeable Future | | | 8.05500 | 91.94500 | | 8.08500 | 91.91500 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 05/05/2022 | Bond Future | | | 8.26500 | 112.45327 | | 8.26500 | 112.45327 | | 5.17 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 04/08/2022 | Bond Future | | | 8.84655 | 107.29145 | | 8.84902 | 107.28234 | | 5.40 | 0.00 | 32,294,726.45 | 301 | 78,042.00 |
| R186 | On 04/08/2022 | Bond Future | 6.96 | Call | 2.27000 | 0.00227 | | 2.38000 | 0.00238 | 2.270 | 4.88 | 0.00 | 0.00 | 0 | 3,600.00 |
| R186 | On 04/08/2022 | Bond Future | 7.96 | Call | 139.01000 | 0.13901 | | 140.90000 | 0.14090 | 139.010 | 5.09 | 0.11 | 0.00 | 0 | 3,600.00 |
| R186 | On 04/08/2022 | Bond Future | 9.78 | Put | 230.64000 | 0.23064 | | 236.06000 | 0.23606 | 230.640 | 6.16 | 0.14 | 0.00 | 0 | 3,600.00 |
| R186 | On 03/11/2022 | Bond Future | | | 9.05871 | 108.85860 | | 9.06974 | 108.82024 | | 5.14 | 0.00 | 0.00 | 0 | 11,129.00 |
| R186 | On 02/02/2023 | Bond Future | | | 9.23433 | 105.40150 | | 9.25153 | 105.34520 | | 5.06 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 04/05/2023 | Bond Future | | | 9.40740 | 107.27401 | | 9.43212 | 107.19812 | | 4.84 | 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 05/05/2022 | Bond Future | | | 330.60031 | 330.60031 | | 330.60031 | 330.60031 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 04/08/2022 | Bond Future | | | 326.63476 | 326.63476 | | 326.51181 | 326.51181 | | | 0.00 | 75,125,994.80 | 230 | 625.00 |
| R197 | On 03/11/2022 | Bond Future | | | 331.48043 | 331.48043 | | 331.26765 | 331.26765 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 02/02/2023 | Bond Future | | | 328.44711 | 328.44711 | | 328.17821 | 328.17821 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 04/05/2023 | Bond Future | | | 334.34145 | 334.34145 | | 334.00994 | 334.00994 | | | 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 05/05/2022 | Bond Future | | | 252.83757 | 252.83757 | | 252.83757 | 252.83757 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 04/08/2022 | Bond Future | | | 248.64727 | 248.64727 | | 249.31526 | 249.31526 | | | 0.00 | 0.00 | 0 | 6,519.00 |
| R202 | On 03/11/2022 | Bond Future | | | 252.33563 | 252.33563 | | 252.94613 | 252.94613 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 02/02/2023 | Bond Future | | | 252.02633 | 252.02633 | | 252.60693 | 252.60693 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 04/05/2023 | Bond Future | | | 256.54619 | 256.54619 | | 257.09276 | 257.09276 | | | 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 05/05/2022 | Bond Future | | | 5.41500 | 103.30290 | | 5.41500 | 103.30290 | | 0.96 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 04/08/2022 | Bond Future | | | 5.60289 | 104.58898 | | 5.60220 | 104.58935 | | 0.68 | 0.00 | 0.00 | 0 | 22,183.00 |
| R2023 | On 03/11/2022 | Bond Future | | | 5.34481 | 102.19889 | | 5.43337 | 102.17157 | | 0.37 | 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 05/05/2022 | Bond Future | | | 9.89000 | 92.11817 | | 9.89000 | 92.11817 | | 8.23 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 04/08/2022 | Bond Future | | | 10.43540 | 87.78697 | | 10.41158 | 87.89870 | | 8.42 | 0.00 | 125,447,580.13 | 1,429 | 96,308.00 |
| R2030 | On 04/08/2022 | Bond Future | 8.30 | Call | 1.69000 | 0.00169 | | 2.02000 | 0.00202 | 1.690 | 8.10 | 0.00 | 0.00 | 0 | 800.00 |
| R2030 | On 04/08/2022 | Bond Future | 9.05 | Call | 31.21000 | 0.03121 | | 35.36000 | 0.03536 | 31.210 | 7.79 | 0.03 | 0.00 | 0 | 800.00 |
| R2030 | On 04/08/2022 | Bond Future | 10.95 | Put | 631.73000 | 0.63173 | | 610.25000 | 0.61025 | 631.730 | 9.15 | 0.26 | 0.00 | 0 | 800.00 |
| R2030 | On 03/11/2022 | Bond Future | | | 10.63865 | 89.07053 | | 10.61897 | 89.15981 | | 8.08 | 0.00 | 567,735,558.22 | 6,374 | 18,740.00 |
| R2030 | On 03/11/2022 | Bond Future | 9.70 | Call | 475.58000 | 0.47558 | | 0.00000 | 0.00000 | 475.580 | 7.59 | 0.19 | 8,394,750.75 | 500 | 500.00 |

| 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 03/11/2022 | Bond Future | 10.20 | Call | 1,131.18000 | 1.13118 | | 0.00000 | 0.00000 | 1,131.180 | 7.91 | 0.35 | 15,693,371.63 | 500 | 500.00 |
| R2030 | On 03/11/2022 | Bond Future | 11.57 | Put | 734.62000 | 0.73462 | | 0.00000 | 0.00000 | 734.620 | 9.11 | 0.22 | 9,789,420.06 | 500 | 500.00 |
| R2030 | On 02/02/2023 | Bond Future | | | 10.82215 | 86.56850 | | 10.80477 | 86.64476 | | 8.14 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 02/02/2023 | Bond Future | 8.81 | Call | 138.18000 | 0.13818 | | 143.98000 | 0.14398 | 138.180 | 7.55 | 0.06 | 0.00 | 0 | 102.00 |
| R2030 | On 02/02/2023 | Bond Future | 9.66 | Put | 5,871.96000 | 5.87196 | | 5,813.33000 | 5.81333 | 5,871.960 | 7.64 | 0.81 | 0.00 | 0 | 102.00 |
| R2030 | On 02/02/2023 | Bond Future | 9.94 | Put | 4,869.20000 | 4.86920 | | 4,816.61000 | 4.81661 | 4,869.200 | 7.81 | 0.74 | 0.00 | 0 | 102.00 |
| R2030 | On 04/05/2023 | Bond Future | | | 11.00607 | 88.10800 | | 10.99138 | 88.17035 | | 7.85 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 04/05/2023 | Bond Future | 10.00 | Call | 1,004.06000 | 1.00406 | | 0.00000 | 0.00000 | 1,004.060 | 7.40 | 0.27 | 25,397,928.92 | 1,080 | 1,080.00 |
| R2030 | On 04/05/2023 | Bond Future | 12.04 | Put | 1,378.92000 | 1.37892 | | 0.00000 | 0.00000 | 1,378.920 | 8.95 | 0.27 | 52,501,831.93 | 2,160 | 1,080.00 |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 05/05/2022 | Bond Future | | | 10.28000 | 88.46357 | | 10.28000 | 88.46357 | | 9.54 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 04/08/2022 | Bond Future | | | 10.79207 | 87.95042 | | 10.76294 | 88.10487 | | 9.26 | 0.00 | 65,962,815.00 | 750 | 70,258.00 |
| R2032 | On 04/08/2022 | Bond Future | 8.97 | Call | 2.58000 | 0.00258 | | 3.17000 | 0.00317 | 2.580 | 8.17 | 0.00 | 0.00 | 0 | 800.00 |
| R2032 | On 04/08/2022 | Bond Future | 9.40 | Call | 17.48000 | 0.01748 | | 20.71000 | 0.02071 | 17.480 | 7.98 | 0.01 | 0.00 | 0 | 1,300.00 |
| R2032 | On 04/08/2022 | Bond Future | 9.72 | Call | 78.50000 | 0.07850 | | 89.55000 | 0.08955 | 78.500 | 8.25 | 0.05 | 0.00 | 0 | 800.00 |
| R2032 | On 04/08/2022 | Bond Future | 10.10 | Call | 329.21000 | 0.32921 | | 361.65000 | 0.36165 | 329.210 | 8.79 | 0.17 | 0.00 | 0 | 1,300.00 |
| R2032 | On 04/08/2022 | Bond Future | 11.00 | Put | 1,182.63000 | 1.18263 | | 1,133.06000 | 1.13306 | 1,182.630 | 9.88 | 0.39 | 0.00 | 0 | 7,500.00 |
| R2032 | On 04/08/2022 | Bond Future | 11.60 | Put | 439.72000 | 0.43972 | | 420.34000 | 0.42034 | 439.720 | 10.83 | 0.17 | 0.00 | 0 | 800.00 |
| R2032 | On 03/11/2022 | Bond Future | | | 10.98548 | 85.08390 | | 10.95961 | 85.21717 | | 9.32 | 0.00 | 0.00 | 0 | 87,927.00 |
| R2032 | On 03/11/2022 | Bond Future | 9.31 | Call | 78.33000 | 0.07833 | | 85.11000 | 0.08511 | 78.330 | 8.33 | 0.04 | 0.00 | 0 | 180.00 |
| R2032 | On 03/11/2022 | Bond Future | 9.36 | Call | 89.11000 | 0.08911 | | 96.66000 | 0.09666 | 89.110 | 8.32 | 0.04 | 0.00 | 0 | 454.00 |
| R2032 | On 03/11/2022 | Bond Future | 9.46 | Call | 114.51000 | 0.11451 | | 123.80000 | 0.12380 | 114.510 | 8.31 | 0.06 | 0.00 | 0 | 500.00 |
| R2032 | On 03/11/2022 | Bond Future | 9.92 | Call | 353.63000 | 0.35363 | | 376.15000 | 0.37615 | 353.630 | 8.48 | 0.14 | 0.00 | 0 | 750.00 |
| R2032 | On 03/11/2022 | Bond Future | 10.11 | Put | 5,220.52000 | 5.22052 | | 5,118.17000 | 5.11817 | 5,220.520 | 8.71 | 0.80 | 0.00 | 0 | 454.00 |
| R2032 | On 03/11/2022 | Bond Future | 10.16 | Put | 5,006.61000 | 5.00661 | | 4,906.64000 | 4.90664 | 5,006.610 | 8.76 | 0.79 | 0.00 | 0 | 180.00 |
| R2032 | On 03/11/2022 | Bond Future | 10.21 | Call | 678.43000 | 0.67843 | | 714.17000 | 0.71417 | 678.430 | 8.82 | 0.23 | 0.00 | 0 | 500.00 |
| R2032 | On 03/11/2022 | Bond Future | 10.49 | Put | 3,728.77000 | 3.72877 | | 3,645.50000 | 3.64550 | 3,728.770 | 9.11 | 0.67 | 0.00 | 0 | 454.00 |
| R2032 | On 03/11/2022 | Bond Future | 10.56 | Put | 3,486.53000 | 3.48653 | | 3,406.89000 | 3.40689 | 3,486.530 | 9.17 | 0.65 | 0.00 | 0 | 180.00 |
| R2032 | On 03/11/2022 | Bond Future | 10.67 | Call | 1,483.01000 | 1.48301 | | 1,542.36000 | 1.54236 | 1,483.010 | 9.26 | 0.40 | 0.00 | 0 | 750.00 |
| R2032 | On 03/11/2022 | Bond Future | 11.55 | Put | 1,227.59000 | 1.22759 | | 1,193.44000 | 1.19344 | 1,227.590 | 10.26 | 0.30 | 0.00 | 0 | 500.00 |
| R2032 | On 03/11/2022 | Bond Future | 12.30 | Put | 544.28000 | 0.54428 | | 528.84000 | 0.52884 | 544.280 | 11.33 | 0.15 | 0.00 | 0 | 750.00 |
| R2032 | On 02/02/2023 | Bond Future | | | 11.15746 | 86.52193 | | 11.13320 | 86.64357 | | 8.95 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 02/02/2023 | Bond Future | 9.31 | Call | 154.09000 | 0.15409 | | 163.09000 | 0.16309 | 154.090 | 8.06 | 0.06 | 0.00 | 0 | 454.00 |
| R2032 | On 02/02/2023 | Bond Future | 9.47 | Call | 212.83000 | 0.21283 | | 224.53000 | 0.22453 | 212.830 | 8.08 | 0.08 | 0.00 | 0 | 500.00 |
| R2032 | On 02/02/2023 | Bond Future | 9.92 | Call | 480.16000 | 0.48016 | | 502.30000 | 0.50230 | 480.160 | 8.13 | 0.16 | 0.00 | 0 | 750.00 |
| R2032 | On 02/02/2023 | Bond Future | 10.16 | Put | 5,930.83000 | 5.93083 | | 5,839.18000 | 5.83918 | 5,930.830 | 8.28 | 0.78 | 0.00 | 0 | 454.00 |
| R2032 | On 02/02/2023 | Bond Future | 10.22 | Call | 807.38000 | 0.80738 | | 839.55000 | 0.83955 | 807.380 | 8.33 | 0.23 | 0.00 | 0 | 500.00 |
| R2032 | On 02/02/2023 | Bond Future | 10.50 | Put | 4,621.15000 | 4.62115 | | 4,542.37000 | 4.54237 | 4,621.150 | 8.58 | 0.69 | 0.00 | 0 | 454.00 |
| R2032 | On 02/02/2023 | Bond Future | 10.67 | Call | 1,555.76000 | 1.55576 | | 1,605.28000 | 1.60528 | 1,555.760 | 8.72 | 0.37 | 0.00 | 0 | 750.00 |
| R2032 | On 02/02/2023 | Bond Future | 11.84 | Put | 1,474.68000 | 1.47468 | | 1,442.65000 | 1.44265 | 1,474.680 | 9.77 | 0.30 | 0.00 | 0 | 500.00 |
| R2032 | On 02/02/2023 | Bond Future | 12.75 | Put | 681.28000 | 0.68128 | | 666.22000 | 0.66622 | 681.280 | 10.91 | 0.15 | 0.00 | 0 | 750.00 |
| R2032 | On 04/05/2023 | Bond Future | | | 11.32497 | 83.90161 | | 11.30268 | 84.01042 | | 9.04 | 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 31/03/2032 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 05/05/2022 | Bond Future | | | 10.64000 | 89.49427 | | 10.64000 | 89.49427 | | 10.77 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 04/08/2022 | Bond Future | | | 11.13634 | 88.82016 | | 11.07073 | 89.21127 | | 10.39 | 0.00 | 0.00 | 0 | 131,665.00 |
| R2035 | On 04/08/2022 | Bond Future | 9.53 | Call | 7.96000 | 0.00796 | | 11.37000 | 0.01137 | 7.960 | 9.05 | 0.01 | 0.00 | 0 | 400.00 |
| R2035 | On 04/08/2022 | Bond Future | 9.84 | Call | 29.50000 | 0.02950 | | 40.24000 | 0.04024 | 29.500 | 8.89 | 0.02 | 0.00 | 0 | 100.00 |
| R2035 | On 04/08/2022 | Bond Future | 10.53 | Call | 456.29000 | 0.45629 | | 546.86000 | 0.54686 | 456.290 | 9.73 | 0.20 | 0.00 | 0 | 400.00 |
| R2035 | On 04/08/2022 | Bond Future | 10.64 | Put | 3,649.43000 | 3.64943 | | 3,370.67000 | 3.37067 | 3,649.430 | 9.92 | 0.75 | 0.00 | 0 | 100.00 |
| R2035 | On 04/08/2022 | Bond Future | 11.13 | Put | 1,832.99000 | 1.83299 | | 1,657.33000 | 1.65733 | 1,832.990 | 10.55 | 0.49 | 0.00 | 0 | 100.00 |
| R2035 | On 04/08/2022 | Bond Future | 12.18 | Put | 320.19000 | 0.32019 | | 281.90000 | 0.28190 | 320.190 | 12.32 | 0.12 | 0.00 | 0 | 400.00 |
| R2035 | On 03/11/2022 | Bond Future | | | 11.32025 | 85.63157 | | 11.25600 | 86.00484 | | 10.50 | 0.00 | 0.00 | 0 | 130.00 |
| R2035 | On 03/11/2022 | Bond Future | 9.82 | Call | 132.15000 | 0.13215 | | 157.06000 | 0.15706 | 132.150 | 9.26 | 0.06 | 0.00 | 0 | 582.00 |
| R2035 | On 03/11/2022 | Bond Future | 10.30 | Call | 407.16000 | 0.40716 | | 468.74000 | 0.46874 | 407.160 | 9.29 | 0.15 | 0.00 | 0 | 1,000.00 |
| R2035 | On 03/11/2022 | Bond Future | 10.57 | Put | 5,273.83000 | 5.27383 | | 4,996.79000 | 4.99679 | 5,273.830 | 9.69 | 0.77 | 0.00 | 0 | 582.00 |
| R2035 | On 03/11/2022 | Bond Future | 10.99 | Put | 3,558.04000 | 3.55804 | | 3,341.54000 | 3.34154 | 3,558.040 | 10.25 | 0.61 | 0.00 | 0 | 582.00 |
| R2035 | On 03/11/2022 | Bond Future | 11.05 | Call | 1,761.73000 | 1.76173 | | 1,927.18000 | 1.92718 | 1,761.730 | 10.31 | 0.41 | 0.00 | 0 | 1,000.00 |
| R2035 | On 03/11/2022 | Bond Future | 12.68 | Put | 570.90000 | 0.57090 | | 524.29000 | 0.52429 | 570.900 | 12.62 | 0.14 | 0.00 | 0 | 1,000.00 |
| R2035 | On 02/02/2023 | Bond Future | | | 11.48822 | 87.07798 | | 11.42374 | 87.44353 | | 10.11 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 02/02/2023 | Bond Future | 9.81 | Call | 239.97000 | 0.23997 | | 272.99000 | 0.27299 | 239.970 | 9.07 | 0.08 | 0.00 | 0 | 582.00 |
| R2035 | On 02/02/2023 | Bond Future | 10.30 | Call | 598.83000 | 0.59883 | | 666.61000 | 0.66661 | 598.830 | 9.20 | 0.17 | 0.00 | 0 | 1,000.00 |
| R2035 | On 02/02/2023 | Bond Future | 10.66 | Put | 5,992.75000 | 5.99275 | | 5,732.48000 | 5.73248 | 5,992.750 | 9.59 | 0.73 | 0.00 | 0 | 582.00 |
| R2035 | On 02/02/2023 | Bond Future | 11.05 | Call | 1,909.02000 | 1.90902 | | 2,058.51000 | 2.05851 | 1,909.020 | 9.96 | 0.38 | 0.00 | 0 | 1,000.00 |
| R2035 | On 02/02/2023 | Bond Future | 11.06 | Put | 4,402.99000 | 4.40299 | | 4,188.05000 | 4.18805 | 4,402.990 | 9.97 | 0.61 | 0.00 | 0 | 582.00 |
| R2035 | On 02/02/2023 | Bond Future | 13.22 | Put | 729.90000 | 0.72990 | | 682.77000 | 0.68277 | 729.900 | 12.64 | 0.14 | 0.00 | 0 | 1,000.00 |
| R2035 | On 04/05/2023 | Bond Future | | | 11.64352 | 84.12890 | | 11.57909 | 84.48604 | | 10.23 | 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 05/05/2022 | Bond Future | | | 10.79000 | 85.58893 | | 10.79000 | 85.58893 | | 11.43 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 04/08/2022 | Bond Future | | | 11.27951 | 80.61768 | | 11.20353 | 81.07596 | | 11.63 | 0.00 | 806,176.80 | 10 | 131,250.00 |
| R2037 | On 04/08/2022 | Bond Future | 10.10 | Call | 49.42000 | 0.04942 | | 68.73000 | 0.06873 | 49.420 | 9.93 | 0.03 | 0.00 | 0 | 50.00 |
| R2037 | On 04/08/2022 | Bond Future | 10.90 | Put | 3,161.67000 | 3.16167 | | 2,862.54000 | 2.86254 | 3,161.670 | 11.10 | 0.69 | 0.00 | 0 | 50.00 |
| R2037 | On 04/08/2022 | Bond Future | 11.21 | Call | 1,609.79000 | 1.60979 | | 1,846.97000 | 1.84697 | 1,609.790 | 11.58 | 0.47 | 0.00 | 0 | 1,050.00 |
| R2037 | On 04/08/2022 | Bond Future | 11.42 | Put | 1,453.35000 | 1.45335 | | 1,281.39000 | 1.28139 | 1,453.350 | 11.86 | 0.42 | 0.00 | 0 | 50.00 |
| R2037 | On 04/08/2022 | Bond Future | 11.95 | Put | 600.52000 | 0.60052 | | 519.77000 | 0.51977 | 600.520 | 12.87 | 0.21 | 0.00 | 0 | 1,050.00 |
| R2037 | On 03/11/2022 | Bond Future | | | 11.45066 | 81.79684 | | 11.37551 | 82.23956 | | 11.19 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 02/02/2023 | Bond Future | | | 11.60654 | 78.92225 | | 11.53072 | 79.35904 | | 11.38 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 04/05/2023 | Bond Future | | | 11.75937 | 80.32710 | | 11.68305 | 80.75758 | | 10.96 | 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 05/05/2022 | Bond Future | | | 10.89000 | 87.72544 | | 10.89000 | 87.72544 | | 12.02 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 04/08/2022 | Bond Future | | | 11.39416 | 82.25696 | | 11.29732 | 82.88378 | | 12.24 | 0.00 | 235,419,419.52 | 2,862 | 120,396.00 |
| R2040 | On 04/08/2022 | Bond Future | 9.70 | Call | 5.66000 | 0.00566 | | 9.49000 | 0.00949 | 5.660 | 10.70 | 0.00 | 0.00 | 0 | 460.00 |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2040 | On 04/08/2022 | Bond Future | 10.70 | Call | 379.84000 | 0.37984 | | 500.89000 | 0.50089 | 379.840 | 11.28 | 0.16 | 0.00 | 0 | 460.00 |
| R2040 | On 04/08/2022 | Bond Future | 12.24 | Put | 510.02000 | 0.51002 | | 422.52000 | 0.42252 | 510.020 | 14.20 | 0.16 | 0.00 | 0 | 460.00 |
| R2040 | On 03/11/2022 | Bond Future | | | 11.56054 | 83.46016 | | 11.46356 | 84.07339 | | 11.78 | 0.00 | 328,415,729.60 | 3,935 | 3,965.00 |
| R2040 | On 03/11/2022 | Bond Future | 10.70 | Call | 654.85000 | 0.65485 | | 0.00000 | 0.00000 | 654.850 | 10.67 | 0.20 | 18,084,124.40 | 1,100 | 1,100.00 |
| R2040 | On 03/11/2022 | Bond Future | 11.20 | Call | 1,687.72000 | 1.68772 | | 0.00000 | 0.00000 | 1,687.720 | 11.44 | 0.38 | 34,973,667.41 | 1,100 | 1,100.00 |
| R2040 | On 03/11/2022 | Bond Future | 12.52 | Put | 974.26000 | 0.97426 | | 0.00000 | 0.00000 | 974.260 | 13.41 | 0.21 | 19,370,596.66 | 1,100 | 1,100.00 |
| R2040 | On 02/02/2023 | Bond Future | | | 11.71231 | 80.36355 | | 11.61372 | 80.97342 | | 12.01 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 04/05/2023 | Bond Future | | | 11.86069 | 81.79443 | | 11.76063 | 82.40077 | | 11.58 | 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 05/05/2022 | Bond Future | | | 10.91000 | 84.53500 | | 10.91000 | 84.53500 | | 12.67 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 04/08/2022 | Bond Future | | | 11.40442 | 79.10698 | | 11.31269 | 79.71105 | | 12.91 | 0.00 | 237,320.94 | 3 | 69,316.00 |
| R2044 | On 03/11/2022 | Bond Future | | | 11.56187 | 80.26424 | | 11.47005 | 80.85515 | | 12.42 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 02/02/2023 | Bond Future | | | 11.70521 | 77.23878 | | 11.61191 | 77.82653 | | 12.68 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 04/05/2023 | Bond Future | | | 11.84490 | 78.61415 | | 11.75027 | 79.19850 | | 12.23 | 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 05/05/2022 | Bond Future | | | 10.83500 | 83.68143 | | 10.83500 | 83.68143 | | 13.12 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 04/08/2022 | Bond Future | | | 11.32119 | 82.51339 | | 11.23457 | 83.10174 | | 12.68 | 0.00 | 14,852,410.20 | 180 | 188,921.00 |
| R2048 | On 04/08/2022 | Bond Future | 10.20 | Call | 60.25000 | 0.06025 | | 87.33000 | 0.08733 | 60.250 | 10.75 | 0.04 | 0.00 | 0 | 1,700.00 |
| R2048 | On 04/08/2022 | Bond Future | 10.90 | Call | 838.48000 | 0.83848 | | 1,029.25000 | 1.02925 | 838.480 | 12.10 | 0.29 | 0.00 | 0 | 1,700.00 |
| R2048 | On 04/08/2022 | Bond Future | 11.00 | Put | 3,297.12000 | 3.29712 | | 2,932.34000 | 2.93234 | 3,297.120 | 12.31 | 0.66 | 0.00 | 0 | 50.00 |
| R2048 | On 03/11/2022 | Bond Future | | | 11.47587 | 79.29592 | | 11.38917 | 79.87096 | | 12.87 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 02/02/2023 | Bond Future | | | 11.61649 | 80.63559 | | 11.52840 | 81.20727 | | 12.44 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 04/05/2023 | Bond Future | | | 11.74524 | 77.63581 | | 11.65599 | 78.20391 | | 12.68 | 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 05/05/2022 | Bond Future | | | 10.61500 | 69.32318 | | 10.61500 | 69.32318 | | 12.07 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 04/08/2022 | Bond Future | | | 11.09940 | 68.55821 | | 11.03384 | 68.90076 | | 11.69 | 0.00 | 0.00 | 0 | 13,894.00 |
| R209 | On 03/11/2022 | Bond Future | | | 11.26129 | 66.41478 | | 11.19690 | 66.74395 | | 11.78 | 0.00 | 0.00 | 0 | 4,135.00 |
| R209 | On 03/11/2022 | Bond Future | 9.25 | Call | 25.85000 | 0.02585 | | 32.00000 | 0.03200 | 25.850 | 10.42 | 0.02 | 0.00 | 0 | 9,500.00 |
| R209 | On 03/11/2022 | Bond Future | 10.00 | Put | 7,088.11000 | 7.08811 | | 6,793.20000 | 6.79320 | 7,088.110 | 10.34 | 0.91 | 0.00 | 0 | 9,500.00 |
| R209 | On 03/11/2022 | Bond Future | 11.00 | Put | 2,935.81000 | 2.93581 | | 2,754.56000 | 2.75456 | 2,935.810 | 11.78 | 0.58 | 0.00 | 0 | 9,500.00 |
| R209 | On 02/02/2023 | Bond Future | | | 11.40464 | 67.53719 | | 11.34006 | 67.86098 | | 11.39 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 04/05/2023 | Bond Future | | | 11.54274 | 65.58726 | | 11.47815 | 65.90507 | | 11.50 | 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 |

| 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 |
|--------------------------------|---------------|--------------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|----------------------|
| R210 | On 05/05/2022 | Bond Future | 220.53242 | 220.53242 | | 220.53242 | 220.53242 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 04/08/2022 | Bond Future | 222.41201 | 222.41201 | | 222.20646 | 222.20646 | | | 0.00 | 0.00 | 0 | 1,025.00 |
| R210 | On 03/11/2022 | Bond Future | 222.76008 | 222.76008 | | 222.49208 | 222.49208 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 02/02/2023 | Bond Future | 226.56648 | 226.56648 | | 226.25766 | 226.25766 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 04/05/2023 | Bond Future | 227.58686 | 227.58686 | | 227.23327 | 227.23327 | | | 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 |
| R213 | On 05/05/2022 | Bond Future | 10.14000 | 83.32233 | | 10.14000 | 83.32233 | | 9.27 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 04/08/2022 | Bond Future | 10.65353 | 82.90596 | | 10.62438 | 83.04537 | | 9.03 | 0.00 | 0.00 | 0 | 26,734.00 |
| R213 | On 03/11/2022 | Bond Future | 10.84962 | 80.57849 | | 10.82389 | 80.69797 | | 9.06 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 03/11/2022 | Bond Future | 9.13 | Call | 82.44000 | 0.08244 | 89.13000 | 0.08913 | 82.440 | 8.32 | 0.04 | 0 | 200.00 |
| R213 | On 03/11/2022 | Bond Future | 9.19 | Call | 95.06000 | 0.09506 | 102.60000 | 0.10260 | 95.060 | 8.31 | 0.05 | 0 | 476.00 |
| R213 | On 03/11/2022 | Bond Future | 9.84 | Put | 5,255.36000 | 5.25536 | 5,158.96000 | 5.15896 | 5,255.360 | 8.30 | 0.84 | 0 | 476.00 |
| R213 | On 03/11/2022 | Bond Future | 9.98 | Put | 4,693.87000 | 4.69387 | 4,602.97000 | 4.60297 | 4,693.870 | 8.43 | 0.80 | 0 | 200.00 |
| R213 | On 03/11/2022 | Bond Future | 10.19 | Put | 3,921.60000 | 3.92160 | 3,839.76000 | 3.83976 | 3,921.600 | 8.63 | 0.73 | 0 | 476.00 |
| R213 | On 03/11/2022 | Bond Future | 10.37 | Put | 3,326.23000 | 3.32623 | 3,252.56000 | 3.25256 | 3,326.230 | 8.78 | 0.66 | 0 | 200.00 |
| R213 | On 02/02/2023 | Bond Future | | 11.02782 | 81.93878 | | 11.00380 | 82.04715 | | 8.65 | 0.00 | 0 | 0.00 |
| R213 | On 02/02/2023 | Bond Future | 9.16 | Call | 155.83000 | 0.15583 | 164.46000 | 0.16446 | 155.830 | 7.91 | 0.07 | 0 | 476.00 |
| R213 | On 02/02/2023 | Bond Future | 10.01 | Put | 5,456.78000 | 5.45678 | 5,375.64000 | 5.37564 | 5,456.780 | 8.14 | 0.78 | 0 | 476.00 |
| R213 | On 02/02/2023 | Bond Future | 10.35 | Put | 4,279.90000 | 4.27990 | 4,209.80000 | 4.20980 | 4,279.900 | 8.39 | 0.69 | 0 | 476.00 |
| R213 | On 02/02/2023 | Bond Future | 10.43 | Call | 1,275.32000 | 1.27532 | 1,316.28000 | 1.31628 | 1,275.320 | 8.45 | 0.34 | 0 | 912.00 |
| R213 | On 02/02/2023 | Bond Future | 12.20 | Put | 932.75000 | 0.93275 | 913.17000 | 0.91317 | 932.750 | 10.16 | 0.22 | 0 | 912.00 |
| R213 | On 04/05/2023 | Bond Future | | 11.19376 | 79.84719 | | 11.17184 | 79.94340 | | 8.76 | 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 05/05/2022 | Bond Future | 10.88500 | 66.43706 | | 10.88500 | 66.43706 | | 13.14 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 04/08/2022 | Bond Future | 11.36799 | 65.55083 | | 11.27643 | 66.04375 | | 12.72 | 0.00 | 0.00 | 0 | 15,134.00 |
| R214 | On 03/11/2022 | Bond Future | 11.52459 | 63.22280 | | 11.43297 | 63.70553 | | 12.90 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 02/02/2023 | Bond Future | 11.66702 | 64.29064 | | 11.57402 | 64.77112 | | 12.48 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 04/05/2023 | Bond Future | 11.79774 | 62.13988 | | 11.70360 | 62.61782 | | 12.68 | 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 |
| 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 : | | | | | | | | | | | 1,654,681,745.91 | 24,181 | 352.000000000 |
| Grand Total: | | | | | | | | | | | 1,654,681,745.91 | 24,181 | 852.000000000 |