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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/06/2022

| 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 | 813.28200 | 813.28200 | | 811.49500 | 811.49500 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On | 03/11/2022 | Index Future | 825.09400 | 825.09400 | | 823.08300 | 823.08300 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On | 02/02/2023 | Index Future | 838.48000 | 838.48000 | | 836.33900 | 836.33900 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On | 04/05/2023 | Index Future | 853.87900 | 853.87900 | | 851.12200 | 851.12200 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On | 04/08/2022 | Index Future | 919.31800 | 919.31800 | | 914.69200 | 914.69200 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On | 03/11/2022 | Index Future | 932.66900 | 932.66900 | | 927.75400 | 927.75400 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On | 02/02/2023 | Index Future | 947.80100 | 947.80100 | | 942.69600 | 942.69600 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On | 04/05/2023 | Index Future | 965.20700 | 965.20700 | | 959.35900 | 959.35900 | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On | 04/08/2022 | Index Future | 817.67400 | 817.67400 | | 812.44900 | 812.44900 | | | 0.00 | 65,413,920.00 | 8 | 136.0 |
| ALBI | On | 03/11/2022 | Index Future | 829.54900 | 829.54900 | | 824.05100 | 824.05100 | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On | 02/02/2023 | Index Future | 843.00900 | 843.00900 | | 837.32300 | 837.32300 | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On | 04/05/2023 | Index Future | 858.49000 | 858.49000 | | 852.12300 | 852.12300 | | | 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 |
|------------------|---------------|--------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| 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 04/08/2022 | Bond Future | 12.23223 | | 74.67133 | | 12.35419 | 74.09464 | | | 0.00 | 0.00 | 0 | 350.0 |
| ES33 | On 03/11/2022 | Bond Future | 12.46678 | | 71.98041 | | 12.59763 | 71.37893 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 02/02/2023 | Bond Future | 12.69448 | | 73.16741 | | 12.83279 | 72.54890 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 04/05/2023 | Bond Future | 12.89338 | | 70.74289 | | 13.04892 | 70.06441 | | | 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 04/08/2022 | Bond Future | 12.60533 | | 72.81302 | | 12.74186 | 72.08033 | | | 0.00 | 0.00 | 0 | 4,769.0 |
| ES42 | On 03/11/2022 | Bond Future | 12.82082 | | 69.61759 | | 12.96658 | 68.85792 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 02/02/2023 | Bond Future | 13.02249 | | 70.76742 | | 13.17594 | 69.98842 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 04/05/2023 | Bond Future | 13.20737 | | 67.82677 | | 13.37724 | 66.98574 | | | 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 04/08/2022 | GOVI | 806.38800 | | 806.38800 | | 801.24700 | 801.24700 | | | 0.00 | 8,063,880.00 | 1 | 1,111.0 |
| GOVI | On 03/11/2022 | GOVI | 818.09900 | | 818.09900 | | 812.68900 | 812.68900 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 02/02/2023 | GOVI | 831.37300 | | 831.37300 | | 825.77800 | 825.77800 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 04/05/2023 | GOVI | 846.64000 | | 846.64000 | | 840.37400 | 840.37400 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 04/08/2022 | Bond Future | 161.97929 | | 161.97929 | | 161.56107 | 161.56107 | | | 0.00 | 0.00 | 0 | 7,305.0 |
| I2025 | On 03/11/2022 | Bond Future | 164.34664 | | 164.34664 | | 163.88557 | 163.88557 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 02/02/2023 | Bond Future | 165.37056 | | 165.37056 | | 164.88483 | 164.88483 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 04/05/2023 | Bond Future | 168.44794 | | 168.44794 | | 167.84170 | 167.84170 | | | 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 04/08/2022 | Bond Future | 119.99949 | | 119.99949 | | 119.96922 | 119.96922 | | | 0.00 | 169,319,280.39 | 1,411 | 2,791.0 |
| I2029 | On 03/11/2022 | Bond Future | 120.50854 | | 120.50854 | | 120.45059 | 120.45059 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 02/02/2023 | Bond Future | 122.49244 | | 122.49244 | | 122.42120 | 122.42120 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 04/05/2023 | Bond Future | 123.48850 | | 123.48850 | | 123.33332 | 123.33332 | | | 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 |
| I2033 | On 04/08/2022 | Bond Future | 114.18562 | | 114.18562 | | 113.65269 | 113.65269 | | | 0.00 | 164,655,664.04 | 1,442 | 7,428.0 |
| I2033 | On 03/11/2022 | Bond Future | 114.52630 | | 114.52630 | | 113.95989 | 113.95989 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 02/02/2023 | Bond Future | 116.41152 | | 116.41152 | | 115.82420 | 115.82420 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 04/05/2023 | Bond Future | 117.20981 | | 117.20981 | | 116.53363 | 116.53363 | | | 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 28/02/2033 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 04/08/2022 | Bond Future | | | 128.44841 | | 128.44841 | | 128.49635 | 128.49635 | | | 0.00 | 0.00 | 0 | 4,102.0 |
| I2038 | On 03/11/2022 | Bond Future | | | 130.32595 | | 130.32595 | | 130.34520 | 130.34520 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 02/02/2023 | Bond Future | | | 130.58001 | | 130.58001 | | 130.58599 | 130.58599 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 04/05/2023 | Bond Future | | | 133.01137 | | 133.01137 | | 132.92885 | 132.92885 | | | 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 04/08/2022 | Bond Future | | | 117.92528 | | 117.92528 | | 117.52163 | 117.52163 | | | 0.00 | 0.00 | 0 | 16,569.0 |
| I2046 | On 03/11/2022 | Bond Future | | | 117.69314 | | 117.69314 | | 117.25690 | 117.25690 | | | 0.00 | 0.00 | 0 | 1,566.0 |
| I2046 | On 02/02/2023 | Bond Future | | | 119.63121 | | 119.63121 | | 119.17585 | 119.17585 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 04/05/2023 | Bond Future | | | 119.84270 | | 119.84270 | | 119.29812 | 119.29812 | | | 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 04/08/2022 | Bond Future | | | 119.08376 | | 119.08376 | | 119.07414 | 119.07414 | | | 0.00 | 0.00 | 0 | 11,293.0 |
| I2050 | On 03/11/2022 | Bond Future | | | 120.82367 | | 120.82367 | | 120.78711 | 120.78711 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 02/02/2023 | Bond Future | | | 120.71195 | | 120.71195 | | 120.66221 | 120.66221 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 04/05/2023 | Bond Future | | | 122.95899 | | 122.95899 | | 122.82689 | 122.82689 | | | 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 04/08/2022 | Index Future | | | 319.06300 | | 319.06300 | | 318.71300 | 318.71300 | | | 0.00 | 0.00 | 0 | 759.0 |
| IGOV | On 03/11/2022 | Index Future | | | 323.77500 | | 323.77500 | | 323.34300 | 323.34300 | | | 0.00 | 0.00 | 0 | 16.0 |
| IGOV | On 02/02/2023 | Index Future | | | 329.10500 | | 329.10500 | | 328.62700 | 328.62700 | | | 0.00 | 0.00 | 0 | 0.0 |
| IGOV | On 04/05/2023 | Index Future | | | 335.22400 | | 335.22400 | | 334.51100 | 334.51100 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/06/2022 | Jibar Tradeable Future | | | 4.92500 | | 95.07500 | | 4.92500 | 95.07500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 20/07/2022 | Jibar Tradeable Future | | | 5.08500 | | 94.91500 | | 5.09500 | 94.90500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 17/08/2022 | Jibar Tradeable Future | | | 5.59000 | | 94.41000 | | 5.61000 | 94.39000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 21/09/2022 | Jibar Tradeable Future | | | 5.72500 | | 94.27500 | | 5.74500 | 94.25500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 19/10/2022 | Jibar Tradeable Future | | | 6.20000 | | 93.80000 | | 6.23000 | 93.77000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 16/11/2022 | Jibar Tradeable Future | | | 6.30000 | | 93.70000 | | 6.32000 | 93.68000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 21/12/2022 | Jibar Tradeable Future | | | 6.76000 | | 93.24000 | | 6.77000 | 93.23000 | | | 0.00 | 0.00 | 0 | 68.0 |
| JIBAR FUTURE | On 15/03/2023 | Jibar Tradeable Future | | | 7.35500 | | 92.64500 | | 7.39500 | 92.60500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 21/06/2023 | Jibar Tradeable Future | | | 7.88000 | | 92.12000 | | 7.93000 | 92.07000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 20/09/2023 | Jibar Tradeable Future | | | 8.12000 | | 91.88000 | | 8.19000 | 91.81000 | | | 0.00 | 0.00 | 0 | 75.0 |
| JIBAR FUTURE | On 20/12/2023 | Jibar Tradeable Future | | | 8.33500 | | 91.66500 | | 8.40500 | 91.59500 | | | 0.00 | 0.00 | 0 | 172.0 |
| JIBAR FUTURE | On 20/03/2024 | Jibar Tradeable Future | | | 8.45500 | | 91.54500 | | 8.52500 | 91.47500 | | | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 04/08/2022 | Bond Future | | | 9.00208 | | 106.71985 | | 9.07469 | 106.45431 | | 4.78 | 0.00 | 1,067,198.50 | 10 | 80,971.0 |
| R186 | On 04/08/2022 | Bond Future | 6.96 | Call | 0.05000 | | 0.00005 | | 0.03000 | 0.00003 | 0.050 | 5.08 | 0.00 | 0.00 | 0 | 3,600.0 |
| R186 | On 04/08/2022 | Bond Future | 7.96 | Call | 12.64000 | | 0.01264 | | 9.03000 | 0.00903 | 12.640 | 4.61 | 0.02 | 0.00 | 0 | 3,600.0 |
| R186 | On 04/08/2022 | Bond Future | 9.78 | Put | 131.36000 | | 0.13136 | | 169.45000 | 0.16945 | 131.360 | 5.94 | 0.11 | 0.00 | 0 | 3,600.0 |
| R186 | On 03/11/2022 | Bond Future | | | 9.23337 | | 108.25330 | | 9.31852 | 107.95979 | | 4.61 | 0.00 | 0.00 | 0 | 11,129.0 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Options Inter |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R186 | On 03/11/2022 | Bond Future | 8.23 | Call | 181.75000 | | 0.18175 | | 150.01000 | 0.15001 | 181.750 | 4.42 | 0.12 | 0.00 | 0 | 4,310.0 |
| R186 | On 03/11/2022 | Bond Future | 8.91 | Put | 1,914.36000 | | 1.91436 | | 2,108.98000 | 2.10898 | 1,914.360 | 4.71 | 0.63 | 0.00 | 0 | 4,310.0 |
| R186 | On 02/02/2023 | Bond Future | | | 9.44423 | | 104.71705 | | 9.53953 | 104.40815 | | 4.65 | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 04/05/2023 | Bond Future | | | 9.61194 | | 106.64814 | | 9.73893 | 106.26195 | | 4.49 | 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 04/08/2022 | Bond Future | | | 329.43137 | | 329.43137 | | 329.39450 | 329.39450 | | | 0.00 | 0.00 | 0 | 870.0 |
| R197 | On 03/11/2022 | Bond Future | | | 334.24497 | | 334.24497 | | 334.13277 | 334.13277 | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 02/02/2023 | Bond Future | | | 331.02281 | | 331.02281 | | 330.87425 | 330.87425 | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 04/05/2023 | Bond Future | | | 337.18805 | | 337.18805 | | 336.81221 | 336.81221 | | | 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 04/08/2022 | Bond Future | | | 247.57416 | | 247.57416 | | 247.34278 | 247.34278 | | | 0.00 | 0.00 | 0 | 6,586.0 |
| R202 | On 03/11/2022 | Bond Future | | | 251.19186 | | 251.19186 | | 250.90064 | 250.90064 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 02/02/2023 | Bond Future | | | 250.69230 | | 250.69230 | | 250.37065 | 250.37065 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 04/05/2023 | Bond Future | | | 255.35831 | | 255.35831 | | 254.86111 | 254.86111 | | | 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 04/08/2022 | Bond Future | | | 5.75289 | | 104.50684 | | 5.78857 | 104.48733 | | 0.55 | 0.00 | 0.00 | 0 | 24,072.0 |
| R2023 | On 03/11/2022 | Bond Future | | | 5.69157 | | 102.09201 | | 5.83105 | 102.04908 | | 0.32 | 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 04/08/2022 | Bond Future | | | 10.49214 | | 87.52156 | | 10.57854 | 87.11938 | | 7.93 | 0.00 | 89,884,642.12 | 1,027 | 98,017.0 |
| R2030 | On 04/08/2022 | Bond Future | 8.30 | Call | 0.01000 | | 0.00001 | | 0.00000 | 0.00000 | 0.010 | 7.46 | 0.00 | 0.00 | 0 | 800.0 |
| R2030 | On 04/08/2022 | Bond Future | 9.05 | Call | 1.53000 | | 0.00153 | | 0.95000 | 0.00095 | 1.530 | 7.27 | 0.00 | 0.00 | 0 | 800.0 |
| R2030 | On 04/08/2022 | Bond Future | 10.95 | Put | 399.78000 | | 0.39978 | | 510.30000 | 0.51030 | 399.780 | 9.01 | 0.23 | 0.00 | 0 | 800.0 |
| R2030 | On 03/11/2022 | Bond Future | | | 10.70277 | | 88.78043 | | 10.79782 | 88.35265 | | 7.69 | 0.00 | 525,580,145.60 | 5,920 | 19,966.0 |
| R2030 | On 03/11/2022 | Bond Future | 9.70 | Call | 276.04000 | | 0.27604 | | 225.17000 | 0.22517 | 276.040 | 7.36 | 0.14 | 0.00 | 0 | 500.0 |
| R2030 | On 03/11/2022 | Bond Future | 10.20 | Call | 801.82000 | | 0.80182 | | 684.13000 | 0.68413 | 801.820 | 7.66 | 0.30 | 0.00 | 0 | 500.0 |
| R2030 | On 03/11/2022 | Bond Future | 11.57 | Put | 615.66000 | | 0.61566 | | 716.65000 | 0.71665 | 615.660 | 9.06 | 0.21 | 0.00 | 0 | 500.0 |
| R2030 | On 02/02/2023 | Bond Future | | | 10.90254 | | 86.21686 | | 11.00456 | 85.77322 | | 7.74 | 0.00 | 0.00 | 0 | 0.0 |
| R2030 | On 02/02/2023 | Bond Future | 8.81 | Call | 66.17000 | | 0.06617 | | 53.10000 | 0.05310 | 66.170 | 7.26 | 0.03 | 0.00 | 0 | 102.0 |
| R2030 | On 02/02/2023 | Bond Future | 9.08 | Call | 116.02000 | | 0.11602 | | 94.35000 | 0.09435 | 116.020 | 7.22 | 0.06 | 0.00 | 0 | 400.0 |
| R2030 | On 02/02/2023 | Bond Future | 9.66 | Put | 6,002.89000 | | 6.00289 | | 6,389.39000 | 6.38939 | 6,002.890 | 7.26 | 0.86 | 0.00 | 0 | 102.0 |
| R2030 | On 02/02/2023 | Bond Future | 9.83 | Call | 494.82000 | | 0.49482 | | 420.93000 | 0.42093 | 494.820 | 7.36 | 0.18 | 0.00 | 0 | 400.0 |
| R2030 | On 02/02/2023 | Bond Future | 9.94 | Put | 4,933.52000 | | 4.93352 | | 5,291.20000 | 5.29120 | 4,933.520 | 7.42 | 0.79 | 0.00 | 0 | 102.0 |
| R2030 | On 02/02/2023 | Bond Future | 11.16 | Put | 1,746.83000 | | 1.74683 | | 1,939.91000 | 1.93991 | 1,746.830 | 8.28 | 0.41 | 0.00 | 0 | 400.0 |
| R2030 | On 04/05/2023 | Bond Future | | | 11.07664 | | 87.80929 | | 11.19807 | 87.29835 | | 7.43 | 0.00 | 0.00 | 0 | 0.0 |
| R2030 | On 04/05/2023 | Bond Future | 9.03 | Call | 150.92000 | | 0.15092 | | 122.27000 | 0.12227 | 150.920 | 6.80 | 0.06 | 0.00 | 0 | 400.0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2030 | On 04/05/2023 | Bond Future | 9.58 | Call | 378.18000 | 0.37818 | | 315.29000 | 0.31529 | 378.180 | 6.83 | 0.14 | 0.00 | 0 | 150.0 |
| R2030 | On 04/05/2023 | Bond Future | 9.67 | Call | 433.11000 | 0.43311 | | 0.00000 | 0.00000 | 433.110 | 6.84 | 0.15 | 6,649,002.66 | 500 | 500.0 |
| R2030 | On 04/05/2023 | Bond Future | 9.78 | Call | 512.09000 | 0.51209 | | 431.41000 | 0.43141 | 512.090 | 6.86 | 0.17 | 0.00 | 0 | 400.0 |
| R2030 | On 04/05/2023 | Bond Future | 10.00 | Call | 724.14000 | 0.72414 | | 618.79000 | 0.61879 | 724.140 | 7.00 | 0.22 | 0.00 | 0 | 1,080.0 |
| R2030 | On 04/05/2023 | Bond Future | 10.42 | Call | 1,273.58000 | 1.27358 | | 0.00000 | 0.00000 | 1,273.580 | 7.25 | 0.33 | 14,617,286.66 | 500 | 500.0 |
| R2030 | On 04/05/2023 | Bond Future | 11.34 | Put | 2,062.15000 | 2.06215 | | 2,287.40000 | 2.28740 | 2,062.150 | 7.86 | 0.42 | 0.00 | 0 | 150.0 |
| R2030 | On 04/05/2023 | Bond Future | 11.62 | Put | 1,669.78000 | 1.66978 | | 1,861.15000 | 1.86115 | 1,669.780 | 8.13 | 0.35 | 0.00 | 0 | 400.0 |
| R2030 | On 04/05/2023 | Bond Future | 12.04 | Put | 1,220.61000 | 1.22061 | | 1,368.72000 | 1.36872 | 1,220.610 | 8.55 | 0.27 | 0.00 | 0 | 1,080.0 |
| R2030 | On 04/05/2023 | Bond Future | 12.50 | Put | 871.35000 | 0.87135 | | 0.00000 | 0.00000 | 871.350 | 9.02 | 0.20 | 8,792,286.97 | 500 | 500.0 |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2032 | On 04/08/2022 | Bond Future | | | 10.93128 | 87.21744 | | 11.03188 | 86.69300 | | 8.91 | 0.00 | 283,369,462.56 | 3,249 | 82,573.0 |
| R2032 | On 04/08/2022 | Bond Future | 8.97 | Call | 0.02000 | 0.00002 | | 0.01000 | 0.00001 | 0.020 | 7.94 | 0.00 | 0.00 | 0 | 800.0 |
| R2032 | On 04/08/2022 | Bond Future | 9.72 | Call | 5.83000 | 0.00583 | | 3.36000 | 0.00336 | 5.830 | 7.97 | 0.01 | 0.00 | 0 | 800.0 |
| R2032 | On 04/08/2022 | Bond Future | 9.80 | Call | 10.40000 | 0.01040 | | 6.18000 | 0.00618 | 10.400 | 8.05 | 0.01 | 0.00 | 0 | 900.0 |
| R2032 | On 04/08/2022 | Bond Future | 10.50 | Call | 365.66000 | 0.36566 | | 269.76000 | 0.26976 | 365.660 | 8.91 | 0.22 | 0.00 | 0 | 900.0 |
| R2032 | On 04/08/2022 | Bond Future | 10.70 | Put | 1,905.52000 | 1.90552 | | 2,273.92000 | 2.27392 | 1,905.520 | 9.13 | 0.65 | 0.00 | 0 | 7,500.0 |
| R2032 | On 04/08/2022 | Bond Future | 11.00 | Put | 1,070.94000 | 1.07094 | | 1,335.02000 | 1.33502 | 1,070.940 | 9.57 | 0.45 | 0.00 | 0 | 7,500.0 |
| R2032 | On 04/08/2022 | Bond Future | 11.60 | Put | 270.88000 | 0.27088 | | 368.57000 | 0.36857 | 270.880 | 10.49 | 0.15 | 0.00 | 0 | 800.0 |
| R2032 | On 03/11/2022 | Bond Future | | | 11.13469 | 84.32067 | | 11.24359 | 83.76946 | | 9.00 | 0.00 | 308,866,614.21 | 3,663 | 86,116.0 |
| R2032 | On 03/11/2022 | Bond Future | 9.31 | Call | 18.71000 | 0.01871 | | 13.02000 | 0.01302 | 18.710 | 7.98 | 0.01 | 0.00 | 0 | 180.0 |
| R2032 | On 03/11/2022 | Bond Future | 9.36 | Call | 22.10000 | 0.02210 | | 15.46000 | 0.01546 | 22.100 | 7.97 | 0.02 | 0.00 | 0 | 454.0 |
| R2032 | On 03/11/2022 | Bond Future | 9.46 | Call | 30.60000 | 0.03060 | | 21.61000 | 0.02161 | 30.600 | 7.95 | 0.02 | 0.00 | 0 | 500.0 |
| R2032 | On 03/11/2022 | Bond Future | 9.92 | Call | 138.05000 | 0.13805 | | 103.64000 | 0.10364 | 138.050 | 8.08 | 0.07 | 0.00 | 0 | 750.0 |
| R2032 | On 03/11/2022 | Bond Future | 10.11 | Put | 5,685.43000 | 5.68543 | | 6,179.93000 | 6.17993 | 5,685.430 | 8.32 | 0.88 | 0.00 | 0 | 454.0 |
| R2032 | On 03/11/2022 | Bond Future | 10.16 | Put | 5,448.49000 | 5.44849 | | 5,935.97000 | 5.93597 | 5,448.490 | 8.39 | 0.87 | 0.00 | 0 | 180.0 |
| R2032 | On 03/11/2022 | Bond Future | 10.21 | Call | 333.74000 | 0.33374 | | 262.50000 | 0.26250 | 333.740 | 8.45 | 0.15 | 0.00 | 0 | 500.0 |
| R2032 | On 03/11/2022 | Bond Future | 10.49 | Put | 4,019.66000 | 4.01966 | | 4,450.20000 | 4.45020 | 4,019.660 | 8.77 | 0.75 | 0.00 | 0 | 454.0 |
| R2032 | On 03/11/2022 | Bond Future | 10.56 | Put | 3,746.88000 | 3.74688 | | 4,163.47000 | 4.16347 | 3,746.880 | 8.83 | 0.73 | 0.00 | 0 | 180.0 |
| R2032 | On 03/11/2022 | Bond Future | 10.67 | Call | 933.92000 | 0.93392 | | 776.28000 | 0.77628 | 933.920 | 8.93 | 0.32 | 0.00 | 0 | 750.0 |
| R2032 | On 03/11/2022 | Bond Future | 11.55 | Put | 1,199.08000 | 1.19908 | | 1,400.48000 | 1.40048 | 1,199.080 | 10.01 | 0.33 | 0.00 | 0 | 500.0 |
| R2032 | On 03/11/2022 | Bond Future | 12.30 | Put | 465.13000 | 0.46513 | | 559.00000 | 0.55900 | 465.130 | 11.08 | 0.15 | 0.00 | 0 | 750.0 |
| R2032 | On 02/02/2023 | Bond Future | | | 11.32434 | 85.69147 | | 11.43988 | 85.12292 | | 8.64 | 0.00 | 0.00 | 0 | 0.0 |
| R2032 | On 02/02/2023 | Bond Future | 9.31 | Call | 60.51000 | 0.06051 | | 46.02000 | 0.04602 | 60.510 | 7.77 | 0.03 | 0.00 | 0 | 454.0 |
| R2032 | On 02/02/2023 | Bond Future | 9.47 | Call | 89.12000 | 0.08912 | | 68.59000 | 0.06859 | 89.120 | 7.77 | 0.04 | 0.00 | 0 | 500.0 |
| R2032 | On 02/02/2023 | Bond Future | 9.92 | Call | 238.24000 | 0.23824 | | 189.46000 | 0.18946 | 238.240 | 7.76 | 0.10 | 0.00 | 0 | 750.0 |
| R2032 | On 02/02/2023 | Bond Future | 10.16 | Put | 6,435.42000 | 6.43542 | | 6,928.69000 | 6.92869 | 6,435.420 | 7.92 | 0.85 | 0.00 | 0 | 454.0 |
| R2032 | On 02/02/2023 | Bond Future | 10.22 | Call | 459.31000 | 0.45931 | | 375.97000 | 0.37597 | 459.310 | 7.98 | 0.16 | 0.00 | 0 | 500.0 |
| R2032 | On 02/02/2023 | Bond Future | 10.50 | Put | 4,999.85000 | 4.99985 | | 5,442.21000 | 5.44221 | 4,999.850 | 8.25 | 0.76 | 0.00 | 0 | 454.0 |
| R2032 | On 02/02/2023 | Bond Future | 10.67 | Call | 1,041.73000 | 1.04173 | | 886.51000 | 0.88651 | 1,041.730 | 8.39 | 0.30 | 0.00 | 0 | 750.0 |
| R2032 | On 02/02/2023 | Bond Future | 11.84 | Put | 1,501.87000 | 1.50187 | | 1,706.49000 | 1.70649 | 1,501.870 | 9.51 | 0.33 | 0.00 | 0 | 500.0 |
| R2032 | On 02/02/2023 | Bond Future | 12.75 | Put | 646.05000 | 0.64605 | | 747.22000 | 0.74722 | 646.050 | 10.69 | 0.16 | 0.00 | 0 | 750.0 |
| R2032 | On 04/05/2023 | Bond Future | | | 11.48750 | 83.11391 | | 11.62029 | 82.47768 | | 8.67 | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2032 | On 31/03/2032 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2035 | On 04/08/2022 | Bond Future | | | 11.21356 | 88.36312 | | 11.32884 | 87.68737 | | 10.03 | 0.00 | 0.00 | 0 | 131,448.0 |
| R2035 | On 04/08/2022 | Bond Future | 9.53 | Call | 0.15000 | 0.00015 | | 0.07000 | 0.00007 | 0.150 | 8.73 | 0.00 | 0.00 | 0 | 400.0 |
| R2035 | On 04/08/2022 | Bond Future | 9.84 | Call | 1.80000 | 0.00180 | | 0.88000 | 0.00088 | 1.800 | 8.74 | 0.00 | 0.00 | 0 | 100.0 |
| R2035 | On 04/08/2022 | Bond Future | 10.53 | Call | 161.77000 | 0.16177 | | 106.22000 | 0.10622 | 161.770 | 9.76 | 0.11 | 0.00 | 0 | 400.0 |
| R2035 | On 04/08/2022 | Bond Future | 10.64 | Put | 3,735.58000 | 3.73558 | | 4,329.63000 | 4.32963 | 3,735.580 | 9.89 | 0.85 | 0.00 | 0 | 100.0 |
| R2035 | On 04/08/2022 | Bond Future | 11.13 | Put | 1,657.77000 | 1.65777 | | 2,066.86000 | 2.06686 | 1,657.770 | 10.57 | 0.55 | 0.00 | 0 | 100.0 |
| R2035 | On 04/08/2022 | Bond Future | 12.18 | Put | 144.94000 | 0.14494 | | 214.07000 | 0.21407 | 144.940 | 12.18 | 0.08 | 0.00 | 0 | 400.0 |
| R2035 | On 03/11/2022 | Bond Future | | | 11.40413 | 85.14780 | | 11.52757 | 84.44310 | | 10.13 | 0.00 | 0.00 | 0 | 3,020.0 |
| R2035 | On 03/11/2022 | Bond Future | 9.82 | Call | 41.76000 | 0.04176 | | 28.11000 | 0.02811 | 41.760 | 8.78 | 0.02 | 0.00 | 0 | 582.0 |
| R2035 | On 03/11/2022 | Bond Future | 10.30 | Call | 220.69000 | 0.22069 | | 162.26000 | 0.16226 | 220.690 | 9.19 | 0.10 | 0.00 | 0 | 1,000.0 |
| R2035 | On 03/11/2022 | Bond Future | 10.57 | Put | 5,473.96000 | 5.47396 | | 6,069.06000 | 6.06906 | 5,473.960 | 9.61 | 0.82 | 0.00 | 0 | 582.0 |
| R2035 | On 03/11/2022 | Bond Future | 10.99 | Put | 3,600.41000 | 3.60041 | | 4,088.95000 | 4.08895 | 3,600.410 | 10.12 | 0.66 | 0.00 | 0 | 582.0 |
| R2035 | On 03/11/2022 | Bond Future | 11.05 | Call | 1,302.86000 | 1.30286 | | 1,069.70000 | 1.06970 | 1,302.860 | 10.18 | 0.36 | 0.00 | 0 | 1,000.0 |
| R2035 | On 03/11/2022 | Bond Future | 12.68 | Put | 477.84000 | 0.47784 | | 587.06000 | 0.58706 | 477.840 | 12.73 | 0.14 | 0.00 | 0 | 1,000.0 |
| R2035 | On 02/02/2023 | Bond Future | | | 11.58542 | 86.53123 | | 11.71567 | 85.80659 | | 9.68 | 0.00 | 0.00 | 0 | 0.0 |
| R2035 | On 02/02/2023 | Bond Future | 9.81 | Call | 109.04000 | 0.10904 | | 80.87000 | 0.08087 | 109.040 | 8.59 | 0.05 | 0.00 | 0 | 582.0 |
| R2035 | On 02/02/2023 | Bond Future | 9.89 | Call | 132.05000 | 0.13205 | | 98.64000 | 0.09864 | 132.050 | 8.59 | 0.05 | 0.00 | 0 | 400.0 |
| R2035 | On 02/02/2023 | Bond Future | 10.30 | Call | 331.72000 | 0.33172 | | 257.56000 | 0.25756 | 331.720 | 8.66 | 0.12 | 0.00 | 0 | 1,000.0 |
| R2035 | On 02/02/2023 | Bond Future | 10.64 | Call | 704.81000 | 0.70481 | | 570.35000 | 0.57035 | 704.810 | 9.08 | 0.21 | 0.00 | 0 | 400.0 |
| R2035 | On 02/02/2023 | Bond Future | 10.66 | Put | 6,154.11000 | 6.15411 | | 6,740.22000 | 6.74022 | 6,154.110 | 9.11 | 0.79 | 0.00 | 0 | 582.0 |
| R2035 | On 02/02/2023 | Bond Future | 11.05 | Call | 1,408.22000 | 1.40822 | | 1,183.52000 | 1.18352 | 1,408.220 | 9.51 | 0.34 | 0.00 | 0 | 1,000.0 |
| R2035 | On 02/02/2023 | Bond Future | 11.06 | Put | 4,446.41000 | 4.44641 | | 4,944.02000 | 4.94402 | 4,446.410 | 9.52 | 0.66 | 0.00 | 0 | 582.0 |
| R2035 | On 02/02/2023 | Bond Future | 11.98 | Put | 1,913.12000 | 1.91312 | | 2,197.78000 | 2.19778 | 1,913.120 | 10.53 | 0.37 | 0.00 | 0 | 400.0 |
| R2035 | On 02/02/2023 | Bond Future | 13.22 | Put | 622.84000 | 0.62284 | | 733.76000 | 0.73376 | 622.840 | 12.37 | 0.14 | 0.00 | 0 | 1,000.0 |
| R2035 | On 04/05/2023 | Bond Future | | | 11.73425 | 83.62969 | | 11.88035 | 82.83482 | | 9.73 | 0.00 | 0.00 | 0 | 0.0 |
| R2035 | On 04/05/2023 | Bond Future | 9.85 | Call | 201.16000 | 0.20116 | | 153.87000 | 0.15387 | 201.160 | 8.79 | 0.07 | 0.00 | 0 | 400.0 |
| R2035 | On 04/05/2023 | Bond Future | 10.42 | Call | 582.53000 | 0.58253 | | 0.00000 | 0.00000 | 582.530 | 9.03 | 0.16 | 6,720,958.07 | 500 | 500.0 |
| R2035 | On 04/05/2023 | Bond Future | 10.60 | Call | 795.45000 | 0.79545 | | 648.37000 | 0.64837 | 795.450 | 9.20 | 0.20 | 0.00 | 0 | 400.0 |
| R2035 | On 04/05/2023 | Bond Future | 11.17 | Call | 1,764.28000 | 1.76428 | | 0.00000 | 0.00000 | 1,764.280 | 9.67 | 0.36 | 14,921,110.26 | 500 | 500.0 |
| R2035 | On 04/05/2023 | Bond Future | 12.46 | Put | 1,819.54000 | 1.81954 | | 2,081.87000 | 2.08187 | 1,819.540 | 11.08 | 0.31 | 0.00 | 0 | 400.0 |
| R2035 | On 04/05/2023 | Bond Future | 13.18 | Put | 1,056.50000 | 1.05650 | | 0.00000 | 0.00000 | 1,056.500 | 12.05 | 0.19 | 7,966,814.53 | 500 | 500.0 |
| R2035 | On 28/02/2035 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2037 | On 04/08/2022 | Bond Future | | | 11.41311 | 79.82116 | | 11.53351 | 79.11337 | | 11.26 | 0.00 | 7,104,083.24 | 89 | 135,099.0 |
| R2037 | On 04/08/2022 | Bond Future | 10.10 | Call | 3.10000 | 0.00310 | | 1.51000 | 0.00151 | 3.100 | 9.82 | 0.00 | 0.00 | 0 | 50.0 |
| R2037 | On 04/08/2022 | Bond Future | 10.90 | Put | 3,449.78000 | 3.44978 | | 4,053.56000 | 4.05356 | 3,449.780 | 11.12 | 0.82 | 0.00 | 0 | 50.0 |
| R2037 | On 04/08/2022 | Bond Future | 11.21 | Call | 862.86000 | 0.86286 | | 638.35000 | 0.63835 | 862.860 | 11.56 | 0.37 | 0.00 | 0 | 1,050.0 |
| R2037 | On 04/08/2022 | Bond Future | 11.42 | Put | 1,402.88000 | 1.40288 | | 1,788.85000 | 1.78885 | 1,402.880 | 11.96 | 0.49 | 0.00 | 0 | 50.0 |
| R2037 | On 04/08/2022 | Bond Future | 11.95 | Put | 454.41000 | 0.45441 | | 629.40000 | 0.62940 | 454.410 | 13.07 | 0.20 | 0.00 | 0 | 1,050.0 |
| R2037 | On 03/11/2022 | Bond Future | | | 11.59277 | 80.96953 | | 11.72108 | 80.23350 | | 10.84 | 0.00 | 0.00 | 0 | 2,000.0 |
| R2037 | On 02/02/2023 | Bond Future | | | 11.76354 | 78.02904 | | 11.89852 | 77.27307 | | 10.94 | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2037 | On 04/05/2023 | Bond Future | | | 11.91287 | | 79.47178 | | 12.06304 | 78.64836 | | 10.47 | 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 04/08/2022 | Bond Future | | | 11.50967 | | 81.51906 | | 11.64008 | 80.69851 | | 11.91 | 0.00 | 407,595.30 | 5 | 125,183.0 |
| R2040 | On 04/08/2022 | Bond Future | 9.70 | Call | 0.08000 | | 0.00008 | | 0.03000 | 0.00003 | 0.080 | 10.56 | 0.00 | 0.00 | 0 | 460.0 |
| R2040 | On 04/08/2022 | Bond Future | 10.70 | Call | 85.04000 | | 0.08504 | | 48.84000 | 0.04884 | 85.040 | 10.91 | 0.06 | 0.00 | 0 | 460.0 |
| R2040 | On 04/08/2022 | Bond Future | 12.24 | Put | 298.25000 | | 0.29825 | | 439.13000 | 0.43913 | 298.250 | 13.93 | 0.14 | 0.00 | 0 | 460.0 |
| R2040 | On 03/11/2022 | Bond Future | | | 11.68369 | | 82.69185 | | 11.82225 | 81.84106 | | 11.47 | 0.00 | 0.00 | 0 | 3,965.0 |
| R2040 | On 03/11/2022 | Bond Future | 10.70 | Call | 367.14000 | | 0.36714 | | 268.70000 | 0.26870 | 367.140 | 10.67 | 0.14 | 0.00 | 0 | 1,100.0 |
| R2040 | On 03/11/2022 | Bond Future | 10.80 | Call | 482.52000 | | 0.48252 | | 359.89000 | 0.35989 | 482.520 | 10.84 | 0.17 | 20,474,246.10 | 1,500 | 1,500.0 |
| R2040 | On 03/11/2022 | Bond Future | 11.20 | Call | 1,158.15000 | | 1.15815 | | 917.51000 | 0.91751 | 1,158.150 | 11.41 | 0.32 | 0.00 | 0 | 1,100.0 |
| R2040 | On 03/11/2022 | Bond Future | 11.50 | Call | 1,908.06000 | | 1.90806 | | 1,565.27000 | 1.56527 | 1,908.060 | 11.78 | 0.44 | 53,867,349.64 | 1,500 | 1,500.0 |
| R2040 | On 03/11/2022 | Bond Future | 12.52 | Put | 945.44000 | | 0.94544 | | 1,158.94000 | 1.15894 | 945.440 | 13.68 | 0.22 | 0.00 | 0 | 1,100.0 |
| R2040 | On 02/02/2023 | Bond Future | | | 11.84913 | | 79.52911 | | 11.99468 | 78.65638 | | 11.60 | 0.00 | 0.00 | 0 | 0.0 |
| R2040 | On 02/02/2023 | Bond Future | 10.21 | Call | 172.19000 | | 0.17219 | | 125.60000 | 0.12560 | 172.190 | 10.28 | 0.06 | 0.00 | 0 | 400.0 |
| R2040 | On 02/02/2023 | Bond Future | 10.96 | Call | 887.24000 | | 0.88724 | | 707.72000 | 0.70772 | 887.240 | 10.97 | 0.23 | 0.00 | 0 | 400.0 |
| R2040 | On 02/02/2023 | Bond Future | 12.27 | Put | 2,077.21000 | | 2.07721 | | 2,414.27000 | 2.41427 | 2,077.210 | 12.69 | 0.36 | 0.00 | 0 | 400.0 |
| R2040 | On 04/05/2023 | Bond Future | | | 11.99362 | | 81.00000 | | 12.15424 | 80.05668 | | 11.11 | 0.00 | 0.00 | 0 | 0.0 |
| R2040 | On 04/05/2023 | Bond Future | 10.17 | Call | 252.27000 | | 0.25227 | | 189.55000 | 0.18955 | 252.270 | 10.00 | 0.08 | 0.00 | 0 | 400.0 |
| R2040 | On 04/05/2023 | Bond Future | 10.73 | Call | 675.56000 | | 0.67556 | | 0.00000 | 0.00000 | 675.560 | 10.12 | 0.17 | 6,883,146.91 | 500 | 500.0 |
| R2040 | On 04/05/2023 | Bond Future | 10.92 | Call | 933.85000 | | 0.93385 | | 748.06000 | 0.74806 | 933.850 | 10.31 | 0.22 | 0.00 | 0 | 400.0 |
| R2040 | On 04/05/2023 | Bond Future | 11.48 | Call | 2,035.02000 | | 2.03502 | | 0.00000 | 0.00000 | 2,035.020 | 10.88 | 0.37 | 15,096,175.84 | 500 | 500.0 |
| R2040 | On 04/05/2023 | Bond Future | 12.78 | Put | 1,860.29000 | | 1.86029 | | 2,159.03000 | 2.15903 | 1,860.290 | 12.39 | 0.29 | 0.00 | 0 | 400.0 |
| R2040 | On 04/05/2023 | Bond Future | 13.45 | Put | 1,135.68000 | | 1.13568 | | 0.00000 | 0.00000 | 1,135.680 | 13.42 | 0.19 | 7,644,806.61 | 500 | 500.0 |
| R2040 | On 31/01/2040 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On 04/08/2022 | Bond Future | | | 11.53955 | | 78.23101 | | 11.67474 | 77.37088 | | 12.62 | 0.00 | 905,523,940.75 | 11,575 | 83,581.0 |
| R2044 | On 03/11/2022 | Bond Future | | | 11.70521 | | 79.35653 | | 11.84856 | 78.46638 | | 12.16 | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On 03/11/2022 | Bond Future | 10.60 | Call | 221.24000 | | 0.22124 | | 152.85000 | 0.15285 | 221.240 | 10.64 | 0.09 | 0.00 | 0 | 1,600.0 |
| R2044 | On 03/11/2022 | Bond Future | 11.30 | Call | 1,306.01000 | | 1.30601 | | 1,030.37000 | 1.03037 | 1,306.010 | 11.90 | 0.34 | 0.00 | 0 | 1,600.0 |
| R2044 | On 02/02/2023 | Bond Future | | | 11.86248 | | 76.26477 | | 12.01290 | 75.35239 | | 12.31 | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On 04/05/2023 | Bond Future | | | 11.99948 | | 77.67547 | | 12.16460 | 76.69402 | | 11.80 | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On 31/01/2044 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On 04/08/2022 | Bond Future | | | 11.48315 | | 81.43367 | | 11.60757 | 80.62183 | | 12.42 | 0.00 | 0.00 | 0 | 200,340.0 |
| R2048 | On 04/08/2022 | Bond Future | 10.20 | Call | 3.52000 | | 0.00352 | | 1.67000 | 0.00167 | 3.520 | 10.71 | 0.00 | 0.00 | 0 | 1,700.0 |
| R2048 | On 04/08/2022 | Bond Future | 10.30 | Call | 7.35000 | | 0.00735 | | 3.64000 | 0.00364 | 7.350 | 10.76 | 0.01 | 0.00 | 0 | 1,200.0 |
| R2048 | On 04/08/2022 | Bond Future | 10.90 | Call | 257.02000 | | 0.25702 | | 166.40000 | 0.16640 | 257.020 | 11.80 | 0.14 | 0.00 | 0 | 1,700.0 |
| R2048 | On 04/08/2022 | Bond Future | 11.00 | Call | 386.44000 | | 0.38644 | | 259.62000 | 0.25962 | 386.440 | 12.03 | 0.19 | 0.00 | 0 | 1,200.0 |
| R2048 | On 04/08/2022 | Bond Future | 11.00 | Put | 3,687.11000 | | 3.68711 | | 4,372.13000 | 4.37213 | 3,687.110 | 12.03 | 0.81 | 0.00 | 0 | 50.0 |
| R2048 | On 03/11/2022 | Bond Future | | | 11.64709 | | 78.18190 | | 11.77930 | 77.34082 | | 12.61 | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On 02/02/2023 | Bond Future | | | 11.80254 | | 79.45233 | | 11.94143 | 78.58982 | | 12.09 | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2048 | On 04/05/2023 | Bond Future | | | 11.92984 | | 76.48406 | | 12.08267 | 75.55362 | | 12.25 | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R209 | On 04/08/2022 | Bond Future | | | 11.24717 | | 67.79520 | | 11.36651 | 67.18804 | | 11.34 | 0.00 | 211,927,795.20 | 3,126 | 23,504.0 |
| R209 | On 03/11/2022 | Bond Future | | | 11.41757 | | 65.62542 | | 11.54441 | 64.99456 | | 11.44 | 0.00 | 0.00 | 0 | 4,135.0 |
| R209 | On 03/11/2022 | Bond Future | 9.25 | Call | 4.50000 | | 0.00450 | | 2.78000 | 0.00278 | 4.500 | 10.10 | 0.00 | 0.00 | 0 | 9,500.0 |
| R209 | On 03/11/2022 | Bond Future | 10.00 | Put | 7,741.55000 | | 7.74155 | | 8,352.97000 | 8.35297 | 7,741.550 | 9.84 | 0.96 | 0.00 | 0 | 9,500.0 |
| R209 | On 03/11/2022 | Bond Future | 11.00 | Put | 3,156.59000 | | 3.15659 | | 3,594.20000 | 3.59420 | 3,156.590 | 11.44 | 0.66 | 0.00 | 0 | 9,500.0 |
| R209 | On 02/02/2023 | Bond Future | | | 11.57531 | | 66.69222 | | 11.70826 | 66.04464 | | 10.97 | 0.00 | 0.00 | 0 | 0.0 |
| R209 | On 04/05/2023 | Bond Future | | | 11.71046 | | 64.77207 | | 11.85771 | 64.06819 | | 11.01 | 0.00 | 0.00 | 0 | 0.0 |
| R209 | On 31/03/2036 | Price Contribution | | | 6.25000 | | 6.25000 | | 6.25000 | 6.25000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R209/R186 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R209/R204 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R209/R208 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On 04/08/2022 | Bond Future | | | 223.77965 | | 223.77965 | | 222.64631 | 222.64631 | | | 0.00 | 0.00 | 0 | 1,025.0 |
| R210 | On 03/11/2022 | Bond Future | | | 224.08539 | | 224.08539 | | 222.88501 | 222.88501 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On 02/02/2023 | Bond Future | | | 227.77501 | | 227.77501 | | 226.53211 | 226.53211 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On 04/05/2023 | Bond Future | | | 228.95821 | | 228.95821 | | 227.53921 | 227.53921 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On 31/03/2028 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 04/08/2022 | Bond Future | | | 10.78698 | | 82.27170 | | 10.88770 | 81.79728 | | 8.60 | 0.00 | 34,471,842.30 | 419 | 29,859.0 |
| R213 | On 03/11/2022 | Bond Future | | | 10.99311 | | 79.91637 | | 11.10234 | 79.41709 | | 8.70 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 03/11/2022 | Bond Future | 9.13 | Call | 20.22000 | | 0.02022 | | 14.34000 | 0.01434 | 20.220 | 7.92 | 0.01 | 0.00 | 0 | 200.0 |
| R213 | On 03/11/2022 | Bond Future | 9.19 | Call | 24.40000 | | 0.02440 | | 17.40000 | 0.01740 | 24.400 | 7.90 | 0.02 | 0.00 | 0 | 476.0 |
| R213 | On 03/11/2022 | Bond Future | 9.84 | Put | 5,711.92000 | | 5.71192 | | 6,169.42000 | 6.16942 | 5,711.920 | 8.13 | 0.90 | 0.00 | 0 | 476.0 |
| R213 | On 03/11/2022 | Bond Future | 9.98 | Put | 5,100.47000 | | 5.10047 | | 5,542.37000 | 5.54237 | 5,100.470 | 8.26 | 0.87 | 0.00 | 0 | 200.0 |
| R213 | On 03/11/2022 | Bond Future | 10.19 | Put | 4,248.05000 | | 4.24805 | | 4,660.83000 | 4.66083 | 4,248.050 | 8.46 | 0.80 | 0.00 | 0 | 476.0 |
| R213 | On 03/11/2022 | Bond Future | 10.37 | Put | 3,582.89000 | | 3.58289 | | 3,966.12000 | 3.96612 | 3,582.890 | 8.60 | 0.74 | 0.00 | 0 | 200.0 |
| R213 | On 02/02/2023 | Bond Future | | | 11.18948 | | 81.21435 | | 11.30565 | 80.69902 | | 8.36 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 02/02/2023 | Bond Future | 9.16 | Call | 66.27000 | | 0.06627 | | 51.10000 | 0.05110 | 66.270 | 7.67 | 0.03 | 0.00 | 0 | 476.0 |
| R213 | On 02/02/2023 | Bond Future | 10.01 | Put | 5,889.26000 | | 5.88926 | | 6,332.86000 | 6.33286 | 5,889.260 | 7.83 | 0.84 | 0.00 | 0 | 476.0 |
| R213 | On 02/02/2023 | Bond Future | 10.35 | Put | 4,601.87000 | | 4.60187 | | 5,001.22000 | 5.00122 | 4,601.870 | 8.09 | 0.75 | 0.00 | 0 | 476.0 |
| R213 | On 02/02/2023 | Bond Future | 10.43 | Call | 846.99000 | | 0.84699 | | 719.29000 | 0.71929 | 846.990 | 8.15 | 0.27 | 0.00 | 0 | 912.0 |
| R213 | On 02/02/2023 | Bond Future | 12.20 | Put | 905.73000 | | 0.90573 | | 1,036.12000 | 1.03612 | 905.730 | 9.92 | 0.23 | 0.00 | 0 | 912.0 |
| R213 | On 04/05/2023 | Bond Future | | | 11.35045 | | 79.16380 | | 11.48447 | 78.58528 | | 8.38 | 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 |

| 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 |
|--------------------------------|---------------|--------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|--------------------|
| R214 | On 04/08/2022 | Bond Future | 11.50846 | 64.80630 | | 11.64291 | 64.10665 | | 12.42 | 0.00 | 0.00 | 0 | 13,220.0 |
| R214 | On 03/11/2022 | Bond Future | 11.67309 | 62.45272 | | 11.81537 | 61.72895 | | 12.59 | 0.00 | 0.00 | 0 | 0.0 |
| R214 | On 02/02/2023 | Bond Future | 11.82906 | 63.46735 | | 11.97804 | 62.72565 | | 12.09 | 0.00 | 0.00 | 0 | 0.0 |
| R214 | On 04/05/2023 | Bond Future | 11.95710 | 61.34400 | | 12.12003 | 60.54706 | | 12.20 | 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 : | | | | | | | | | | | 2,939,289,248.46 | 39,445 | 1 356 691.0 |
| Grand Total: | | | | | | | | | | | 2,939,289,248.46 | 39,445 | 1 356 691.0 |