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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/09/2021

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------|---------------|--------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | | | |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | 90.70000 | | 90.70000 | | 90.70000 | 90.70000 | | | 0.00 | 0.00 | 0 | 51.0 |
| AL37 | On 04/11/2021 | Index Future | 807.64200 | | 807.64200 | | 807.40600 | 807.40600 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 03/02/2022 | Index Future | 816.74500 | | 816.74500 | | 816.50900 | 816.50900 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 05/05/2022 | Index Future | 826.32500 | | 826.32500 | | 826.08900 | 826.08900 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 04/08/2022 | Index Future | 836.29700 | | 836.29700 | | 836.05900 | 836.05900 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 04/11/2021 | Index Future | 926.39400 | | 926.39400 | | 924.86800 | 924.86800 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 03/02/2022 | Index Future | 936.83500 | | 936.83500 | | 935.29600 | 935.29600 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 05/05/2022 | Index Future | 947.82400 | | 947.82400 | | 946.26800 | 946.26800 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 04/08/2022 | Index Future | 959.26200 | | 959.26200 | | 957.68900 | 957.68900 | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On 04/11/2021 | Index Future | 816.85500 | | 816.85500 | | 816.07200 | 816.07200 | | | 0.00 | 0.00 | 0 | 119.0 |
| ALBI | On 03/02/2022 | Index Future | 826.06200 | | 826.06200 | | 825.27400 | 825.27400 | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On 05/05/2022 | Index Future | 835.75100 | | 835.75100 | | 834.95600 | 834.95600 | | | 0.00 | 0.00 | 0 | 0.0 |

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| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| ALBI | On 04/08/2022 | Index Future | 845.83600 | | 845.83600 | | 845.03300 | 845.03300 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES23 | On 25/01/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES23A | On 25/01/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES26 | On 25/01/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES26A | On 02/04/2026 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 04/11/2021 | Bond Future | 11.19564 | | 77.18885 | | 11.20844 | 77.12030 | | | 0.00 | 0.00 | 0 | 350.0 |
| ES33 | On 03/02/2022 | Bond Future | 11.43414 | | 78.07787 | | 11.44744 | 78.00879 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 05/05/2022 | Bond Future | 11.67306 | | 75.23555 | | 11.68689 | 75.16583 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 04/08/2022 | Bond Future | 11.92120 | | 76.12377 | | 11.93561 | 76.05329 | | | 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 04/11/2021 | Bond Future | 11.68817 | | 75.73424 | | 11.70087 | 75.65646 | | | 0.00 | 0.00 | 0 | 4,779.0 |
| ES42 | On 03/02/2022 | Bond Future | 11.90506 | | 76.60702 | | 11.91825 | 76.52864 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 05/05/2022 | Bond Future | 12.12996 | | 73.26617 | | 12.14370 | 73.18704 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 04/08/2022 | Bond Future | 12.35714 | | 74.12985 | | 12.37146 | 74.04987 | | | 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 04/11/2021 | GOVI | 806.55700 | | 806.55700 | | 805.77100 | 805.77100 | | | 0.00 | 0.00 | 0 | 992.0 |
| GOVI | On 03/02/2022 | GOVI | 815.64800 | | 815.64800 | | 814.85600 | 814.85600 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 05/05/2022 | GOVI | 825.21500 | | 825.21500 | | 824.41500 | 824.41500 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 04/08/2022 | GOVI | 835.17300 | | 835.17300 | | 834.36500 | 834.36500 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 04/11/2021 | Bond Future | 155.36722 | | 155.36722 | | 155.56394 | 155.56394 | | | 0.00 | 0.00 | 0 | 5,090.0 |
| I2025 | On 03/02/2022 | Bond Future | 155.57526 | | 155.57526 | | 155.77477 | 155.77477 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 05/05/2022 | Bond Future | 157.43797 | | 157.43797 | | 157.64021 | 157.64021 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 04/08/2022 | Bond Future | 157.77973 | | 157.77973 | | 157.98465 | 157.98465 | | | 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 04/11/2021 | Bond Future | 114.68298 | | 114.68298 | | 114.99576 | 114.99576 | | | 0.00 | 0.00 | 0 | 2,964.0 |
| I2029 | On 03/02/2022 | Bond Future | 116.00383 | | 116.00383 | | 116.32067 | 116.32067 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 05/05/2022 | Bond Future | 116.19475 | | 116.19475 | | 116.51552 | 116.51552 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 04/08/2022 | Bond Future | 117.63939 | | 117.63939 | | 117.96436 | 117.96436 | | | 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 04/11/2021 | Bond Future | 108.68892 | | 108.68892 | | 108.89881 | 108.89881 | | | 0.00 | 0.00 | 0 | 8,979.0 |
| I2033 | On 03/02/2022 | Bond Future | 109.94074 | | 109.94074 | | 110.15344 | 110.15344 | | | 0.00 | 0.00 | 0 | 0.0 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|------------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| I2033 | On | 05/05/2022 | | | Bond Future | 109.97905 | 109.97905 | | 110.19446 | 110.19446 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On | 04/08/2022 | | | Bond Future | 111.34636 | 111.34636 | | 111.56463 | 111.56463 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On | 28/02/2033 | | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On | 04/11/2021 | | | Bond Future | 120.92242 | 120.92242 | | 121.07050 | 121.07050 | | | 0.00 | 0.00 | 0 | 5,949.0 |
| I2038 | On | 03/02/2022 | | | Bond Future | 120.53598 | 120.53598 | | 120.68611 | 120.68611 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On | 05/05/2022 | | | Bond Future | 121.97932 | 121.97932 | | 122.13157 | 122.13157 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On | 04/08/2022 | | | Bond Future | 121.67848 | 121.67848 | | 121.83266 | 121.83266 | | | 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 | 04/11/2021 | | | Bond Future | 108.17303 | 108.17303 | | 108.53168 | 108.53168 | | | 0.00 | 0.00 | 0 | 17,227.0 |
| I2046 | On | 03/02/2022 | | | Bond Future | 109.41886 | 109.41886 | | 109.78214 | 109.78214 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On | 05/05/2022 | | | Bond Future | 108.84663 | 108.84663 | | 109.21452 | 109.21452 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On | 04/08/2022 | | | Bond Future | 110.20025 | 110.20025 | | 110.57276 | 110.57276 | | | 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 | 04/11/2021 | | | Bond Future | 112.12694 | 112.12694 | | 111.90996 | 111.90996 | | | 0.00 | 0.00 | 0 | 8,607.0 |
| I2050 | On | 03/02/2022 | | | Bond Future | 111.44071 | 111.44071 | | 111.22173 | 111.22173 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On | 05/05/2022 | | | Bond Future | 112.77522 | 112.77522 | | 112.55376 | 112.55376 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On | 04/08/2022 | | | Bond Future | 112.15941 | 112.15941 | | 111.93542 | 111.93542 | | | 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 | 04/11/2021 | | | Index Future | 297.04000 | 297.04000 | | 297.36800 | 297.36800 | | | 0.00 | 0.00 | 0 | 475.0 |
| IGOV | On | 03/02/2022 | | | Index Future | 300.46100 | 300.46100 | | 300.79400 | 300.79400 | | | 0.00 | 0.00 | 0 | 0.0 |
| IGOV | On | 05/05/2022 | | | Index Future | 304.05800 | 304.05800 | | 304.39500 | 304.39500 | | | 0.00 | 0.00 | 0 | 0.0 |
| IGOV | On | 04/08/2022 | | | Index Future | 307.79900 | 307.79900 | | 308.14000 | 308.14000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On | 20/10/2021 | | | Jibar Tradeable Future | 3.71500 | 96.28500 | | 3.72500 | 96.27500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On | 17/11/2021 | | | Jibar Tradeable Future | 3.75000 | 96.25000 | | 3.74000 | 96.26000 | | | 0.00 | 0.00 | 0 | 50,000.0 |
| JIBAR FUTURE | On | 15/12/2021 | | | Jibar Tradeable Future | 3.85500 | 96.14500 | | 3.86500 | 96.13500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On | 19/01/2022 | | | Jibar Tradeable Future | 3.91000 | 96.09000 | | 3.91000 | 96.09000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On | 16/02/2022 | | | Jibar Tradeable Future | 4.09000 | 95.91000 | | 4.08000 | 95.92000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On | 16/03/2022 | | | Jibar Tradeable Future | 4.14500 | 95.85500 | | 4.14000 | 95.86000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On | 15/06/2022 | | | Jibar Tradeable Future | 4.56000 | 95.44000 | | 4.54500 | 95.45500 | | | 0.00 | 0.00 | 0 | 472.0 |
| JIBAR FUTURE | On | 21/09/2022 | | | Jibar Tradeable Future | 4.85500 | 95.14500 | | 4.85000 | 95.15000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On | 21/12/2022 | | | Jibar Tradeable Future | 5.21000 | 94.79000 | | 5.19000 | 94.81000 | | | 0.00 | 0.00 | 0 | 68.0 |
| JIBAR FUTURE | On | 15/03/2023 | | | Jibar Tradeable Future | 5.43000 | 94.57000 | | 5.41500 | 94.58500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On | 21/06/2023 | | | Jibar Tradeable Future | 5.71500 | 94.28500 | | 5.70500 | 94.29500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On | 20/09/2023 | | | Jibar Tradeable Future | 5.72500 | 94.27500 | | 5.93000 | 94.07000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On | 04/11/2021 | | | Bond Future | 7.50897 | 116.53959 | | 7.51628 | 116.50667 | | 5.79 | 0.00 | 12,120,117.36 | 104 | 64,537.0 |
| R186 | On | 04/11/2021 | 7.77 | Put | Bond Future | 519.67000 | 0.51967 | | 539.29000 | 0.53929 | 519.670 | 5.88 | 0.32 | 0.00 | 0 | 15,177.0 |
| R186 | On | 04/11/2021 | 8.77 | Put | Bond Future | 22.24000 | 0.02224 | | 24.47000 | 0.02447 | 22.240 | 6.55 | 0.02 | 0.00 | 0 | 15,177.0 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|--------------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R186 | On | 03/02/2022 | | | Bond Future | 7.70187 | 112.57176 | | 7.70957 | 112.53889 | | 5.53 | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On | 05/05/2022 | | | Bond Future | 7.90539 | 113.89327 | | 7.91357 | 113.86025 | | 5.27 | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On | 05/05/2022 | 7.28 | Call | Bond Future | 802.72000 | 0.80272 | | 796.42000 | 0.79642 | 802.720 | 4.93 | 0.29 | 0.00 | 0 | 435.0 |
| R186 | On | 05/05/2022 | 7.88 | Call | Bond Future | 1,837.46000 | 1.83746 | | 1,825.08000 | 1.82508 | 1,837.460 | 5.22 | 0.50 | 0.00 | 0 | 435.0 |
| R186 | On | 05/05/2022 | 8.64 | Put | Bond Future | 862.35000 | 0.86235 | | 875.00000 | 0.87500 | 862.350 | 5.58 | 0.27 | 0.00 | 0 | 435.0 |
| R186 | On | 04/08/2022 | | | Bond Future | 8.12389 | 109.95101 | | 8.13262 | 109.91775 | | 5.28 | 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 | 04/11/2021 | | | Bond Future | 326.94124 | 326.94124 | | 326.94307 | 326.94307 | | | 0.00 | 0.00 | 0 | 1,274.0 |
| R197 | On | 03/02/2022 | | | Bond Future | 322.48722 | 322.48722 | | 322.49026 | 322.49026 | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On | 05/05/2022 | | | Bond Future | 326.34883 | 326.34883 | | 326.35254 | 326.35254 | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On | 04/08/2022 | | | Bond Future | 322.02979 | 322.02979 | | 322.03391 | 322.03391 | | | 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 | 04/11/2021 | | | Bond Future | 240.97556 | 240.97556 | | 241.31054 | 241.31054 | | | 0.00 | 0.00 | 0 | 8,374.0 |
| R202 | On | 03/02/2022 | | | Bond Future | 239.38519 | 239.38519 | | 239.72504 | 239.72504 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On | 05/05/2022 | | | Bond Future | 242.25155 | 242.25155 | | 242.59580 | 242.59580 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On | 04/08/2022 | | | Bond Future | 240.81396 | 240.81396 | | 241.16294 | 241.16294 | | | 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 | 04/11/2021 | | | Bond Future | 5.00747 | 104.91467 | | 5.02008 | 104.89851 | | 0.96 | 0.00 | 0.00 | 0 | 14,769.0 |
| R2023 | On | 03/02/2022 | | | Bond Future | 5.13290 | 106.09719 | | 5.14832 | 106.08122 | | 0.91 | 0.00 | 0.00 | 0 | 0.0 |
| R2023 | On | 05/05/2022 | | | Bond Future | 5.25224 | 103.43214 | | 5.27228 | 103.41621 | | 0.79 | 0.00 | 0.00 | 0 | 0.0 |
| R2023 | On | 04/08/2022 | | | Bond Future | 5.41103 | 104.66383 | | 5.44010 | 104.64772 | | 0.59 | 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 | 04/11/2021 | | | Bond Future | 9.00788 | 96.40537 | | 9.03560 | 96.25274 | | 9.67 | 0.00 | 0.00 | 0 | 97,229.0 |
| R2030 | On | 04/11/2021 | 8.27 | Call | Bond Future | 156.80000 | 0.15680 | | 147.15000 | 0.14715 | 156.800 | 9.08 | 0.10 | 0.00 | 0 | 300.0 |
| R2030 | On | 04/11/2021 | 8.75 | Call | Bond Future | 749.43000 | 0.74943 | | 710.77000 | 0.71077 | 749.430 | 9.49 | 0.34 | 0.00 | 0 | 3,250.0 |
| R2030 | On | 04/11/2021 | 8.77 | Call | Bond Future | 789.03000 | 0.78903 | | 748.69000 | 0.74869 | 789.030 | 9.51 | 0.35 | 0.00 | 0 | 300.0 |
| R2030 | On | 04/11/2021 | 9.20 | Call | Bond Future | 1,965.56000 | 1.96556 | | 1,884.71000 | 1.88471 | 1,965.560 | 9.82 | 0.63 | 0.00 | 0 | 29.0 |
| R2030 | On | 04/11/2021 | 9.35 | Put | Bond Future | 654.75000 | 0.65475 | | 712.78000 | 0.71278 | 654.750 | 9.98 | 0.29 | 0.00 | 0 | 9,100.0 |
| R2030 | On | 04/11/2021 | 9.90 | Call | Bond Future | 4,926.06000 | 4.92606 | | 4,795.16000 | 4.79516 | 4,926.060 | 10.66 | 0.91 | 0.00 | 0 | 29.0 |
| R2030 | On | 04/11/2021 | 11.26 | Put | Bond Future | 2.08000 | 0.00208 | | 2.62000 | 0.00262 | 2.080 | 11.85 | 0.00 | 0.00 | 0 | 29.0 |
| R2030 | On | 04/11/2021 | 11.44 | Put | Bond Future | 0.92000 | 0.00092 | | 1.19000 | 0.00119 | 0.920 | 11.85 | 0.00 | 0.00 | 0 | 300.0 |
| R2030 | On | 03/02/2022 | | | Bond Future | 9.20108 | 93.48808 | | 9.23003 | 93.33407 | | 9.26 | 0.00 | 0.00 | 0 | 0.0 |
| R2030 | On | 03/02/2022 | 8.39 | Call | Bond Future | 543.34000 | 0.54334 | | 518.10000 | 0.51810 | 543.340 | 8.64 | 0.20 | 0.00 | 0 | 101.0 |
| R2030 | On | 03/02/2022 | 8.85 | Call | Bond Future | 1,284.12000 | 1.28412 | | 1,234.95000 | 1.23495 | 1,284.120 | 8.99 | 0.37 | 0.00 | 0 | 1,000.0 |
| R2030 | On | 03/02/2022 | 9.35 | Put | Bond Future | 1,773.88000 | 1.77388 | | 1,848.60000 | 1.84860 | 1,773.880 | 9.33 | 0.43 | 0.00 | 0 | 101.0 |

| 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 03/02/2022 | Bond Future | 9.60 | Call | 3,381.54000 | | 3.38154 | 3,287.91000 | 3.28791 | 3,381.540 | | 9.53 | 0.66 | 0.00 | 0 | 1,000.0 |
| R2030 | On 03/02/2022 | Bond Future | 9.78 | Put | 1,018.65000 | | 1.01865 | 1,069.74000 | 1.06974 | 1,018.650 | | 9.72 | 0.28 | 0.00 | 0 | 101.0 |
| R2030 | On 03/02/2022 | Bond Future | 10.85 | Put | 244.82000 | | 0.24482 | 261.30000 | 0.26130 | 244.820 | | 11.02 | 0.08 | 0.00 | 0 | 1,000.0 |
| R2030 | On 05/05/2022 | Bond Future | | | 9.40192 | | 94.58582 | 9.43221 | 94.43019 | | | 8.87 | 0.00 | 0.00 | 0 | 0.0 |
| R2030 | On 05/05/2022 | Bond Future | 7.73 | Call | 243.34000 | | 0.24334 | 232.20000 | 0.23220 | 243.340 | | 8.31 | 0.09 | 0.00 | 0 | 200.0 |
| R2030 | On 05/05/2022 | Bond Future | 8.14 | Call | 485.34000 | | 0.48534 | 464.96000 | 0.46496 | 485.340 | | 8.28 | 0.15 | 0.00 | 0 | 1,800.0 |
| R2030 | On 05/05/2022 | Bond Future | 8.47 | Call | 795.76000 | | 0.79576 | 764.82000 | 0.76482 | 795.760 | | 8.25 | 0.23 | 0.00 | 0 | 1,073.0 |
| R2030 | On 05/05/2022 | Bond Future | 8.81 | Call | 1,317.10000 | | 1.31710 | 1,271.74000 | 1.27174 | 1,317.100 | | 8.46 | 0.33 | 0.00 | 0 | 200.0 |
| R2030 | On 05/05/2022 | Bond Future | 8.89 | Call | 1,466.40000 | | 1.46640 | 1,417.36000 | 1.41736 | 1,466.400 | | 8.51 | 0.35 | 0.00 | 0 | 1,800.0 |
| R2030 | On 05/05/2022 | Bond Future | 9.35 | Put | 2,776.59000 | | 2.77659 | 2,861.17000 | 2.86117 | 2,776.590 | | 8.79 | 0.50 | 0.00 | 0 | 1,073.0 |
| R2030 | On 05/05/2022 | Bond Future | 9.95 | Put | 1,555.36000 | | 1.55536 | 1,612.66000 | 1.61266 | 1,555.360 | | 9.19 | 0.33 | 0.00 | 0 | 1,073.0 |
| R2030 | On 05/05/2022 | Bond Future | 10.20 | Put | 1,220.77000 | | 1.22077 | 1,268.53000 | 1.26853 | 1,220.770 | | 9.43 | 0.27 | 0.00 | 0 | 200.0 |
| R2030 | On 05/05/2022 | Bond Future | 11.04 | Put | 543.31000 | | 0.54331 | 568.14000 | 0.56814 | 543.310 | | 10.34 | 0.13 | 0.00 | 0 | 1,800.0 |
| R2030 | On 04/08/2022 | Bond Future | | | 9.61649 | | 91.68791 | 9.64826 | 91.53051 | | | 8.89 | 0.00 | 0.00 | 0 | 0.0 |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R2032 | On 04/11/2021 | Bond Future | | | 9.68895 | | 91.59532 | 9.71662 | 91.42806 | | | 11.22 | 0.00 | 1,099,143.84 | 12 | 124,291.0 |
| R2032 | On 04/11/2021 | Bond Future | 9.33 | Call | 602.95000 | | 0.60295 | 569.63000 | 0.56963 | 602.950 | | 10.68 | 0.28 | 0.00 | 0 | 700.0 |
| R2032 | On 04/11/2021 | Bond Future | 9.83 | Call | 1,969.12000 | | 1.96912 | 1,885.76000 | 1.88576 | 1,969.120 | | 11.31 | 0.60 | 0.00 | 0 | 700.0 |
| R2032 | On 04/11/2021 | Bond Future | 12.81 | Put | 0.04000 | | 0.00004 | 0.06000 | 0.00006 | 0.040 | | 13.88 | 0.00 | 0.00 | 0 | 700.0 |
| R2032 | On 03/02/2022 | Bond Future | | | 9.88482 | | 92.62767 | 9.91360 | 92.45889 | | | 10.21 | 0.00 | 0.00 | 0 | 0.0 |
| R2032 | On 03/02/2022 | Bond Future | 8.91 | Call | 345.01000 | | 0.34501 | 326.52000 | 0.32652 | 345.010 | | 8.96 | 0.14 | 0.00 | 0 | 198.0 |
| R2032 | On 03/02/2022 | Bond Future | 9.14 | Call | 599.65000 | | 0.59965 | 570.52000 | 0.57052 | 599.650 | | 9.14 | 0.21 | 0.00 | 0 | 97.0 |
| R2032 | On 03/02/2022 | Bond Future | 9.57 | Call | 1,438.64000 | | 1.43864 | 1,382.74000 | 1.38274 | 1,438.640 | | 9.75 | 0.38 | 0.00 | 0 | 1,050.0 |
| R2032 | On 03/02/2022 | Bond Future | 9.58 | Call | 1,463.03000 | | 1.46303 | 1,406.46000 | 1.40646 | 1,463.030 | | 9.76 | 0.39 | 0.00 | 0 | 400.0 |
| R2032 | On 03/02/2022 | Bond Future | 9.62 | Call | 1,563.40000 | | 1.56340 | 1,504.13000 | 1.50413 | 1,563.400 | | 9.81 | 0.40 | 0.00 | 0 | 210.0 |
| R2032 | On 03/02/2022 | Bond Future | 9.67 | Put | 2,967.39000 | | 2.96739 | 3,073.51000 | 3.07351 | 2,967.390 | | 9.87 | 0.58 | 0.00 | 0 | 1,050.0 |
| R2032 | On 03/02/2022 | Bond Future | 9.81 | Put | 2,527.20000 | | 2.52720 | 2,623.77000 | 2.62377 | 2,527.200 | | 10.03 | 0.52 | 0.00 | 0 | 198.0 |
| R2032 | On 03/02/2022 | Bond Future | 10.14 | Put | 1,679.95000 | | 1.67995 | 1,754.55000 | 1.75455 | 1,679.950 | | 10.34 | 0.39 | 0.00 | 0 | 97.0 |
| R2032 | On 03/02/2022 | Bond Future | 10.35 | Put | 1,280.81000 | | 1.28081 | 1,342.65000 | 1.34265 | 1,280.810 | | 10.57 | 0.32 | 0.00 | 0 | 400.0 |
| R2032 | On 03/02/2022 | Bond Future | 10.45 | Put | 1,125.79000 | | 1.12579 | 1,182.11000 | 1.18211 | 1,125.790 | | 10.70 | 0.28 | 0.00 | 0 | 198.0 |
| R2032 | On 03/02/2022 | Bond Future | 10.53 | Put | 1,015.55000 | | 1.01555 | 1,067.71000 | 1.06771 | 1,015.550 | | 10.82 | 0.26 | 0.00 | 0 | 210.0 |
| R2032 | On 03/02/2022 | Bond Future | 10.65 | Put | 871.44000 | | 0.87144 | 917.86000 | 0.91786 | 871.440 | | 11.00 | 0.23 | 0.00 | 0 | 1,050.0 |
| R2032 | On 03/02/2022 | Bond Future | 10.66 | Put | 860.34000 | | 0.86034 | 906.30000 | 0.90630 | 860.340 | | 11.01 | 0.23 | 0.00 | 0 | 97.0 |
| R2032 | On 03/02/2022 | Bond Future | 10.95 | Put | 592.92000 | | 0.59292 | 627.22000 | 0.62722 | 592.920 | | 11.45 | 0.16 | 0.00 | 0 | 400.0 |
| R2032 | On 03/02/2022 | Bond Future | 11.13 | Put | 468.91000 | | 0.46891 | 497.30000 | 0.49730 | 468.910 | | 11.72 | 0.13 | 0.00 | 0 | 210.0 |
| R2032 | On 05/05/2022 | Bond Future | | | 10.08438 | | 89.56847 | 10.11437 | 89.39788 | | | 10.44 | 0.00 | 0.00 | 0 | 0.0 |
| R2032 | On 05/05/2022 | Bond Future | 9.58 | Call | 1,679.62000 | | 1.67962 | 1,624.90000 | 1.62490 | 1,679.620 | | 10.09 | 0.36 | 0.00 | 0 | 780.0 |
| R2032 | On 05/05/2022 | Bond Future | 10.18 | Call | 3,275.69000 | | 3.27569 | 3,189.87000 | 3.18987 | 3,275.690 | | 10.58 | 0.55 | 0.00 | 0 | 780.0 |
| R2032 | On 05/05/2022 | Bond Future | 11.18 | Put | 1,095.04000 | | 1.09504 | 1,138.10000 | 1.13810 | 1,095.040 | | 11.80 | 0.22 | 0.00 | 0 | 780.0 |
| R2032 | On 04/08/2022 | Bond Future | | | 10.29072 | | 90.61210 | 10.32201 | 90.43948 | | | 10.16 | 0.00 | 0.00 | 0 | 0.0 |
| R2032 | On 31/03/2032 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-------------|--------------|----------------|-------------------|------------|---------------|-------------|------------------|---------------|
| R2035 | On 04/11/2021 | Bond Future | | | 10.24554 | 91.85241 | | 10.25792 | 91.76991 | | 12.47 | 0.00 | 0.00 | 0 | 79,848.0 |
| R2035 | On 04/11/2021 | Bond Future | 10.11 | Call | 1,243.34000 | 1.24334 | 1,225.19000 | 1.22519 | 1,243.340 | 12.30 | 0.42 | 0.00 | 0 | 350.0 | |
| R2035 | On 04/11/2021 | Bond Future | 10.12 | Call | 1,272.62000 | 1.27262 | 1,254.02000 | 1.25402 | 1,272.620 | 12.31 | 0.43 | 0.00 | 0 | 400.0 | |
| R2035 | On 04/11/2021 | Bond Future | 10.23 | Call | 1,620.35000 | 1.62035 | 1,596.43000 | 1.59643 | 1,620.350 | 12.45 | 0.50 | 0.00 | 0 | 782.0 | |
| R2035 | On 04/11/2021 | Bond Future | 10.26 | Call | 1,723.59000 | 1.72359 | 1,698.15000 | 1.69815 | 1,723.590 | 12.48 | 0.52 | 0.00 | 0 | 150.0 | |
| R2035 | On 04/11/2021 | Bond Future | 10.60 | Put | 802.93000 | 0.80293 | 842.15000 | 0.84215 | 802.930 | 12.97 | 0.29 | 0.00 | 0 | 350.0 | |
| R2035 | On 04/11/2021 | Bond Future | 10.62 | Call | 3,217.02000 | 3.21702 | 3,172.74000 | 3.17274 | 3,217.020 | 13.01 | 0.72 | 0.00 | 0 | 400.0 | |
| R2035 | On 04/11/2021 | Bond Future | 11.08 | Put | 269.69000 | 0.26969 | 288.86000 | 0.28886 | 269.690 | 13.91 | 0.12 | 0.00 | 0 | 782.0 | |
| R2035 | On 04/11/2021 | Bond Future | 11.20 | Put | 202.71000 | 0.20271 | 218.33000 | 0.21833 | 202.710 | 14.15 | 0.09 | 0.00 | 0 | 350.0 | |
| R2035 | On 04/11/2021 | Bond Future | 11.75 | Put | 47.15000 | 0.04715 | 52.28000 | 0.05228 | 47.150 | 14.96 | 0.02 | 0.00 | 0 | 782.0 | |
| R2035 | On 04/11/2021 | Bond Future | 13.82 | Put | 0.01000 | 0.00001 | 0.01000 | 0.00001 | 0.010 | 15.67 | 0.00 | 0.00 | 0 | 400.0 | |
| R2035 | On 03/02/2022 | Bond Future | | | 10.44434 | 92.88770 | 10.45718 | 92.80460 | | 11.38 | 0.00 | 0.00 | 0 | 0.0 | |
| R2035 | On 03/02/2022 | Bond Future | 9.70 | Call | 702.52000 | 0.70252 | 690.97000 | 0.69097 | 702.520 | 10.31 | 0.21 | 0.00 | 0 | 683.0 | |
| R2035 | On 03/02/2022 | Bond Future | 9.92 | Call | 1,124.68000 | 1.12468 | 1,107.53000 | 1.10753 | 1,124.680 | 10.66 | 0.30 | 0.00 | 0 | 200.0 | |
| R2035 | On 03/02/2022 | Bond Future | 10.10 | Call | 1,560.02000 | 1.56002 | 1,537.65000 | 1.53765 | 1,560.020 | 10.92 | 0.37 | 0.00 | 0 | 280.0 | |
| R2035 | On 03/02/2022 | Bond Future | 10.24 | Call | 1,953.09000 | 1.95309 | 1,926.40000 | 1.92640 | 1,953.090 | 11.11 | 0.43 | 0.00 | 0 | 500.0 | |
| R2035 | On 03/02/2022 | Bond Future | 10.26 | Call | 2,012.49000 | 2.01249 | 1,985.17000 | 1.98517 | 2,012.490 | 11.13 | 0.44 | 0.00 | 0 | 200.0 | |
| R2035 | On 03/02/2022 | Bond Future | 10.34 | Put | 2,936.46000 | 2.93646 | 2,989.69000 | 2.98969 | 2,936.460 | 11.21 | 0.53 | 0.00 | 0 | 500.0 | |
| R2035 | On 03/02/2022 | Bond Future | 10.35 | Call | 2,288.49000 | 2.28849 | 2,258.29000 | 2.25829 | 2,288.490 | 11.22 | 0.48 | 0.00 | 0 | 1,600.0 | |
| R2035 | On 03/02/2022 | Bond Future | 10.61 | Put | 2,125.72000 | 2.12572 | 2,170.21000 | 2.17021 | 2,125.720 | 11.50 | 0.42 | 0.00 | 0 | 200.0 | |
| R2035 | On 03/02/2022 | Bond Future | 10.65 | Put | 2,022.96000 | 2.02296 | 2,066.17000 | 2.06617 | 2,022.960 | 11.54 | 0.41 | 0.00 | 0 | 683.0 | |
| R2035 | On 03/02/2022 | Bond Future | 11.03 | Put | 1,264.34000 | 1.26434 | 1,296.34000 | 1.29634 | 1,264.340 | 12.08 | 0.28 | 0.00 | 0 | 280.0 | |
| R2035 | On 03/02/2022 | Bond Future | 11.05 | Put | 1,234.00000 | 1.23400 | 1,265.48000 | 1.26548 | 1,234.000 | 12.12 | 0.28 | 0.00 | 0 | 1,600.0 | |
| R2035 | On 03/02/2022 | Bond Future | 11.11 | Put | 1,147.37000 | 1.14737 | 1,177.31000 | 1.17731 | 1,147.370 | 12.22 | 0.26 | 0.00 | 0 | 200.0 | |
| R2035 | On 03/02/2022 | Bond Future | 11.28 | Put | 932.94000 | 0.93294 | 958.82000 | 0.95882 | 932.940 | 12.52 | 0.22 | 0.00 | 0 | 200.0 | |
| R2035 | On 03/02/2022 | Bond Future | 11.33 | Put | 877.84000 | 0.87784 | 902.62000 | 0.90262 | 877.840 | 12.61 | 0.21 | 0.00 | 0 | 500.0 | |
| R2035 | On 03/02/2022 | Bond Future | 11.39 | Put | 816.08000 | 0.81608 | 839.58000 | 0.83958 | 816.080 | 12.72 | 0.19 | 0.00 | 0 | 683.0 | |
| R2035 | On 03/02/2022 | Bond Future | 11.73 | Put | 538.02000 | 0.53802 | 555.26000 | 0.55526 | 538.020 | 13.30 | 0.13 | 0.00 | 0 | 280.0 | |
| R2035 | On 03/02/2022 | Bond Future | 11.88 | Put | 447.76000 | 0.44776 | 462.74000 | 0.46274 | 447.760 | 13.55 | 0.11 | 0.00 | 0 | 1,800.0 | |
| R2035 | On 05/05/2022 | Bond Future | | | 10.63906 | 89.50019 | 10.65238 | 89.41634 | | 11.72 | 0.00 | 0.00 | 0 | 0.0 | |
| R2035 | On 04/08/2022 | Bond Future | | | 10.84242 | 90.54055 | 10.85628 | 90.45577 | | 11.44 | 0.00 | 0.00 | 0 | 0.0 | |
| R2035 | On 04/08/2022 | Bond Future | 9.84 | Call | 1,382.15000 | 1.38215 | 1,364.57000 | 1.36457 | 1,382.150 | 10.72 | 0.26 | 0.00 | 0 | 100.0 | |
| R2035 | On 04/08/2022 | Bond Future | 10.64 | Put | 4,537.03000 | 4.53703 | 4,588.06000 | 4.58806 | 4,537.030 | 11.36 | 0.53 | 0.00 | 0 | 100.0 | |
| R2035 | On 04/08/2022 | Bond Future | 11.13 | Put | 3,135.74000 | 3.13574 | 3,176.57000 | 3.17657 | 3,135.740 | 11.74 | 0.41 | 0.00 | 0 | 100.0 | |
| R2035 | On 28/02/2035 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R2037 | On 04/11/2021 | Bond Future | | | 10.47107 | 87.46166 | 10.47825 | 87.41364 | | 13.04 | 0.00 | 63,934,473.46 | 731 | 120,215.0 | |
| R2037 | On 04/11/2021 | Bond Future | 11.49 | Call | 6,603.73000 | 6.60373 | 6,566.74000 | 6.56674 | 6,603.730 | 14.97 | 0.92 | 0.00 | 0 | 600.0 | |
| R2037 | On 04/11/2021 | Bond Future | 12.30 | Put | 19.89000 | 0.01989 | 22.02000 | 0.02202 | 19.890 | 16.27 | 0.01 | 0.00 | 0 | 600.0 | |
| R2037 | On 03/02/2022 | Bond Future | | | 10.66064 | 84.19331 | 10.66805 | 84.14509 | | 12.51 | 0.00 | 0.00 | 0 | 0.0 | |
| R2037 | On 05/05/2022 | Bond Future | | | 10.85399 | 85.18209 | 10.86166 | 85.13352 | | 12.31 | 0.00 | 0.00 | 0 | 0.0 | |
| R2037 | On 04/08/2022 | Bond Future | | | 11.05776 | 81.91816 | 11.06573 | 81.86912 | | 12.66 | 0.00 | 0.00 | 0 | 0.0 | |
| R2037 | On 04/08/2022 | Bond Future | 10.10 | Call | 1,452.85000 | 1.45285 | 1,444.17000 | 1.44417 | 1,452.850 | 11.87 | 0.27 | 0.00 | 0 | 50.0 | |

| 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 04/08/2022 | Bond Future | 10.90 | Put | 4,391.86000 | | 4.39186 | 4,423.22000 | 4.42322 | 4,391.860 | | 12.58 | 0.52 | 0.00 | 0 | 50.0 |
| R2037 | On 04/08/2022 | Bond Future | 11.42 | Put | 2,955.45000 | | 2.95545 | 2,980.56000 | 2.98056 | 2,955.450 | | 13.06 | 0.39 | 0.00 | 0 | 50.0 |
| 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 04/11/2021 | Bond Future | | | 10.59330 | | 89.69278 | 10.60552 | 89.60490 | | | 13.58 | 0.00 | 25,024,285.62 | 279 | 81,495.0 |
| R2040 | On 03/02/2022 | Bond Future | | | 10.77758 | | 86.19935 | 10.79024 | 86.11078 | | | 13.06 | 0.00 | 0.00 | 0 | 0.0 |
| R2040 | On 05/05/2022 | Bond Future | | | 10.96503 | | 87.21177 | 10.97817 | 87.12231 | | | 12.83 | 0.00 | 0.00 | 0 | 0.0 |
| R2040 | On 05/05/2022 | Bond Future | 9.82 | Call | 718.32000 | | 0.71832 | 707.44000 | 0.70744 | 718.320 | | 11.67 | 0.17 | 0.00 | 0 | 1,200.0 |
| R2040 | On 05/05/2022 | Bond Future | 10.57 | Call | 2,272.47000 | | 2.27247 | 2,244.46000 | 2.24446 | 2,272.470 | | 12.38 | 0.39 | 0.00 | 0 | 1,200.0 |
| R2040 | On 05/05/2022 | Bond Future | 13.04 | Put | 580.39000 | | 0.58039 | 594.05000 | 0.59405 | 580.390 | | 16.15 | 0.10 | 0.00 | 0 | 1,200.0 |
| R2040 | On 04/08/2022 | Bond Future | | | 11.16232 | | 83.72080 | 11.17598 | 83.63042 | | | 13.20 | 0.00 | 0.00 | 0 | 0.0 |
| R2040 | On 31/01/2040 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On 04/11/2021 | Bond Future | | | 10.62840 | | 86.46912 | 10.64052 | 86.38016 | | | 14.18 | 0.00 | 33,722,956.80 | 390 | 60,562.0 |
| R2044 | On 03/02/2022 | Bond Future | | | 10.80328 | | 83.06446 | 10.81584 | 82.97477 | | | 13.64 | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On 05/05/2022 | Bond Future | | | 10.98077 | | 84.04009 | 10.99380 | 83.94951 | | | 13.40 | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On 04/08/2022 | Bond Future | | | 11.16722 | | 80.63736 | 11.18076 | 80.54587 | | | 13.80 | 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 04/11/2021 | Bond Future | | | 10.55579 | | 85.70098 | 10.56787 | 85.60907 | | | 14.60 | 0.00 | 0.00 | 0 | 168,143.0 |
| R2048 | On 04/11/2021 | Bond Future | 10.20 | Call | 743.26000 | | 0.74326 | 733.04000 | 0.73304 | 743.260 | | 14.18 | 0.28 | 0.00 | 0 | 1,050.0 |
| R2048 | On 04/11/2021 | Bond Future | 10.80 | Call | 2,929.82000 | | 2.92982 | 2,887.20000 | 2.88720 | 2,929.820 | | 15.16 | 0.66 | 0.00 | 0 | 1,050.0 |
| R2048 | On 03/02/2022 | Bond Future | | | 10.72621 | | 86.66695 | 10.73873 | 86.57432 | | | 13.34 | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On 03/02/2022 | Bond Future | 9.80 | Call | 463.59000 | | 0.46359 | 455.52000 | 0.45552 | 463.590 | | 12.03 | 0.14 | 0.00 | 0 | 1,300.0 |
| R2048 | On 03/02/2022 | Bond Future | 10.50 | Call | 2,046.07000 | | 2.04607 | 2,017.09000 | 2.01709 | 2,046.070 | | 13.03 | 0.42 | 0.00 | 0 | 1,300.0 |
| R2048 | On 05/05/2022 | Bond Future | | | 10.89187 | | 83.26947 | 10.90484 | 83.17602 | | | 13.80 | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On 04/08/2022 | Bond Future | | | 11.06361 | | 84.23654 | 11.07709 | 84.14205 | | | 13.48 | 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 04/11/2021 | Bond Future | | | 10.21210 | | 71.13009 | 10.22416 | 71.05981 | | | 13.79 | 0.00 | 4,054,415.13 | 57 | 36,304.0 |
| R209 | On 04/11/2021 | Bond Future | 9.50 | Call | 161.67000 | | 0.16167 | 160.39000 | 0.16039 | 161.670 | | 12.63 | 0.10 | 0.00 | 0 | 6,000.0 |
| R209 | On 04/11/2021 | Bond Future | 10.00 | Put | 2,124.33000 | | 2.12433 | 2,182.17000 | 2.18217 | 2,124.330 | | 13.45 | 0.63 | 0.00 | 0 | 3,100.0 |
| R209 | On 04/11/2021 | Bond Future | 10.25 | Put | 1,323.83000 | | 1.32383 | 1,371.32000 | 1.37132 | 1,323.830 | | 13.79 | 0.47 | 0.00 | 0 | 9,250.0 |
| R209 | On 04/11/2021 | Bond Future | 10.50 | Put | 775.06000 | | 0.77506 | 810.95000 | 0.81095 | 775.060 | | 14.15 | 0.32 | 0.00 | 0 | 150.0 |
| R209 | On 04/11/2021 | Bond Future | 12.00 | Put | 16.31000 | | 0.01631 | 18.41000 | 0.01841 | 16.310 | | 17.04 | 0.01 | 0.00 | 0 | 9,000.0 |
| R209 | On 03/02/2022 | Bond Future | | | 10.38461 | | 71.93185 | 10.39707 | 71.86099 | | | 12.63 | 0.00 | 0.00 | 0 | 0.0 |
| R209 | On 05/05/2022 | Bond Future | | | 10.55870 | | 69.63489 | 10.57159 | 69.56335 | | | 12.99 | 0.00 | 0.00 | 0 | 0.0 |
| R209 | On 04/08/2022 | Bond Future | | | 10.73673 | | 70.44454 | 10.75007 | 70.37228 | | | 12.72 | 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 |

| 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/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 | 04/11/2021 | | | Bond Future | 212.15715 | 212.15715 | | 212.65574 | 212.65574 | | | 0.00 | 0.00 | 0 | 1,486.0 |
| R210 | On | 03/02/2022 | | | Bond Future | 214.60071 | 214.60071 | | 215.10576 | 215.10576 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On | 05/05/2022 | | | Bond Future | 214.31660 | 214.31660 | | 214.82819 | 214.82819 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On | 04/08/2022 | | | Bond Future | 216.98135 | 216.98135 | | 217.49957 | 217.49957 | | | 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 |
| R212 | On | 04/11/2021 | | | Bond Future | 175.01451 | 175.01451 | | 175.03171 | 175.03171 | | | 0.00 | 0.00 | 0 | 3,525.0 |
| R212 | On | 31/01/2022 | | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On | 04/11/2021 | | | Bond Future | 9.35738 | 86.89785 | | 9.38505 | 86.74474 | | 10.73 | 0.00 | 0.00 | 0 | 10,449.0 |
| R213 | On | 03/02/2022 | | | Bond Future | 9.54979 | 87.87730 | | 9.57860 | 87.72278 | | 9.88 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On | 03/02/2022 | 8.63 | Call | Bond Future | 407.84000 | 0.40784 | | 387.62000 | 0.38762 | 407.840 | 9.02 | 0.16 | 0.00 | 0 | 200.0 |
| R213 | On | 03/02/2022 | 8.80 | Call | Bond Future | 605.71000 | 0.60571 | | 577.94000 | 0.57794 | 605.710 | 9.21 | 0.22 | 0.00 | 0 | 102.0 |
| R213 | On | 03/02/2022 | 9.15 | Call | Bond Future | 1,191.80000 | 1.19180 | | 1,145.28000 | 1.14528 | 1,191.800 | 9.58 | 0.35 | 0.00 | 0 | 220.0 |
| R213 | On | 03/02/2022 | 9.22 | Call | Bond Future | 1,338.77000 | 1.33877 | | 1,288.13000 | 1.28813 | 1,338.770 | 9.65 | 0.38 | 0.00 | 0 | 430.0 |
| R213 | On | 03/02/2022 | 9.58 | Put | Bond Future | 2,077.35000 | 2.07735 | | 2,159.43000 | 2.15943 | 2,077.350 | 9.95 | 0.48 | 0.00 | 0 | 200.0 |
| R213 | On | 03/02/2022 | 9.76 | Put | Bond Future | 1,664.99000 | 1.66499 | | 1,736.31000 | 1.73631 | 1,664.990 | 10.10 | 0.41 | 0.00 | 0 | 102.0 |
| R213 | On | 03/02/2022 | 10.00 | Put | Bond Future | 1,234.58000 | 1.23458 | | 1,292.63000 | 1.29263 | 1,234.580 | 10.38 | 0.32 | 0.00 | 0 | 430.0 |
| R213 | On | 03/02/2022 | 10.15 | Put | Bond Future | 1,024.21000 | 1.02421 | | 1,074.85000 | 1.07485 | 1,024.210 | 10.59 | 0.28 | 0.00 | 0 | 200.0 |
| R213 | On | 03/02/2022 | 10.17 | Put | Bond Future | 998.89000 | 0.99889 | | 1,048.60000 | 1.04860 | 998.890 | 10.62 | 0.27 | 0.00 | 0 | 220.0 |
| R213 | On | 03/02/2022 | 10.25 | Put | Bond Future | 903.01000 | 0.90301 | | 949.11000 | 0.94911 | 903.010 | 10.73 | 0.25 | 0.00 | 0 | 102.0 |
| R213 | On | 03/02/2022 | 10.60 | Put | Bond Future | 577.06000 | 0.57706 | | 609.67000 | 0.60967 | 577.060 | 11.21 | 0.17 | 0.00 | 0 | 430.0 |
| R213 | On | 03/02/2022 | 10.67 | Put | Bond Future | 526.93000 | 0.52693 | | 557.27000 | 0.55727 | 526.930 | 11.30 | 0.16 | 0.00 | 0 | 220.0 |
| R213 | On | 05/05/2022 | | | Bond Future | 9.73937 | 85.37684 | | 9.76937 | 85.22072 | | 9.96 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On | 04/08/2022 | | | Bond Future | 9.93832 | 86.37318 | | 9.96964 | 86.21520 | | 9.62 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On | 28/02/2031 | | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R213/R186 | On | 28/02/2031 | | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R214 | On | 04/11/2021 | | | Bond Future | 10.59229 | 67.86939 | | 10.60438 | 67.79726 | | 14.79 | 0.00 | 0.00 | 0 | 17,810.0 |
| R214 | On | 03/02/2022 | | | Bond Future | 10.76527 | 68.63436 | | 10.77777 | 68.56167 | | 13.53 | 0.00 | 0.00 | 0 | 0.0 |
| R214 | On | 05/05/2022 | | | Bond Future | 10.93352 | 66.16048 | | 10.94645 | 66.08708 | | 13.97 | 0.00 | 0.00 | 0 | 0.0 |
| R214 | On | 04/08/2022 | | | Bond Future | 11.10774 | 66.92862 | | 11.12114 | 66.85443 | | 13.68 | 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 : | | | | | | | | | | | | | | 139,955,392.21 | 1,573 | 1 119 697.0 |

| 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 |
|---------------------|--------|------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| Grand Total: | | | | | | | | | | | 139,955,392.21 | 1,573 | 1 119 697.0 |