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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/12/2021

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------|---------------|--------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | | | |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | | 90.70000 | 90.70000 | | 90.70000 | 90.70000 | | | 0.00 | 0.00 | 0 | 51.00 |
| AL37 | On 03/02/2022 | Index Future | | 809.22500 | 809.22500 | | 807.79000 | 807.79000 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 05/05/2022 | Index Future | | 818.81900 | 818.81900 | | 817.37000 | 817.37000 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 04/08/2022 | Index Future | | 828.75000 | 828.75000 | | 827.28500 | 827.28500 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 03/11/2022 | Index Future | | 839.20500 | 839.20500 | | 837.72200 | 837.72200 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/02/2022 | Index Future | | 922.56800 | 922.56800 | | 921.58200 | 921.58200 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 05/05/2022 | Index Future | | 933.50600 | 933.50600 | | 932.51200 | 932.51200 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 04/08/2022 | Index Future | | 944.82900 | 944.82900 | | 943.82300 | 943.82300 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/11/2022 | Index Future | | 956.74700 | 956.74700 | | 955.73100 | 955.73100 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 03/02/2022 | Index Future | | 820.87500 | 820.87500 | | 819.94200 | 819.94200 | | | 0.00 | 0.00 | 0 | 193.00 |
| ALBI | On 05/05/2022 | Index Future | | 830.60700 | 830.60700 | | 829.66600 | 829.66600 | | | 0.00 | 0.00 | 0 | 29.00 |
| ALBI | On 04/08/2022 | Index Future | | 840.68200 | 840.68200 | | 839.73000 | 839.73000 | | | 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 |
|------------------|---------------|--------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| ALBI | On 03/11/2022 | Index Future | 851.28700 | 851.28700 | | 850.32400 | 850.32400 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23 | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23A | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26 | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 03/02/2022 | Bond Future | 11.46255 | 77.93041 | | 11.48605 | 77.80874 | | | 0.00 | 0.00 | 0 | 263.00 |
| ES33 | On 05/05/2022 | Bond Future | 11.70075 | 75.09604 | | 11.72510 | 74.97366 | | | 0.00 | 0.00 | 0 | 87.00 |
| ES33 | On 04/08/2022 | Bond Future | 11.94914 | 75.98720 | | 11.97449 | 75.86359 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 03/11/2022 | Bond Future | 12.20086 | 73.22487 | | 12.22723 | 73.10012 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 03/02/2022 | Bond Future | 11.84643 | 76.95708 | | 11.86394 | 76.85225 | | | 0.00 | 0.00 | 0 | 3,579.00 |
| ES42 | On 05/05/2022 | Bond Future | 12.06708 | 73.63010 | | 12.08523 | 73.52474 | | | 0.00 | 0.00 | 0 | 1,190.00 |
| ES42 | On 04/08/2022 | Bond Future | 12.29075 | 74.50260 | | 12.30963 | 74.39627 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 03/11/2022 | Bond Future | 12.51795 | 71.24196 | | 12.53760 | 71.13465 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 03/02/2022 | GOVI | 810.17600 | 810.17600 | | 809.26500 | 809.26500 | | | 0.00 | 0.00 | 0 | 983.00 |
| GOVI | On 05/05/2022 | GOVI | 819.78200 | 819.78200 | | 818.86300 | 818.86300 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 04/08/2022 | GOVI | 829.72500 | 829.72500 | | 828.79600 | 828.79600 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 03/11/2022 | GOVI | 840.19200 | 840.19200 | | 839.25200 | 839.25200 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 03/02/2022 | Bond Future | 154.71359 | 154.71359 | | 154.41935 | 154.41935 | | | 0.00 | 0.00 | 0 | 5,431.00 |
| I2025 | On 05/05/2022 | Bond Future | 156.58617 | 156.58617 | | 156.28995 | 156.28995 | | | 0.00 | 0.00 | 0 | 164.00 |
| I2025 | On 04/08/2022 | Bond Future | 156.93207 | 156.93207 | | 156.63294 | 156.63294 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 03/11/2022 | Bond Future | 158.92852 | 158.92852 | | 158.62629 | 158.62629 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 03/02/2022 | Bond Future | 113.17672 | 113.17672 | | 113.00760 | 113.00760 | | | 0.00 | 12,449,439.20 | 110 | 2,696.00 |
| I2029 | On 05/05/2022 | Bond Future | 113.34918 | 113.34918 | | 113.17918 | 113.17918 | | | 0.00 | 0.00 | 0 | 186.00 |
| I2029 | On 04/08/2022 | Bond Future | 114.76615 | 114.76615 | | 114.59450 | 114.59450 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 03/11/2022 | Bond Future | 115.00294 | 115.00294 | | 114.82981 | 114.82981 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 14/08/2015 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 03/02/2022 | Bond Future | 110.27881 | 110.27881 | | 109.13413 | 109.13413 | | | 0.00 | 0.00 | 0 | 7,393.00 |
| I2033 | On 05/05/2022 | Bond Future | 110.33445 | 110.33445 | | 109.17704 | 109.17704 | | | 0.00 | 0.00 | 0 | 2,121.00 |

| 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 04/08/2022 | Bond Future | 111.71369 | 111.71369 | | 110.54229 | 110.54229 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 03/11/2022 | Bond Future | 111.83106 | 111.83106 | | 110.64536 | 110.64536 | | | 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 03/02/2022 | Bond Future | 123.76037 | 123.76037 | | 122.14000 | 122.14000 | | | 0.00 | 0.00 | 0 | 6,294.00 |
| I2038 | On 05/05/2022 | Bond Future | 125.25850 | 125.25850 | | 123.61966 | 123.61966 | | | 0.00 | 0.00 | 0 | 677.00 |
| I2038 | On 04/08/2022 | Bond Future | 125.01141 | 125.01141 | | 123.35270 | 123.35270 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 03/11/2022 | Bond Future | 126.60192 | 126.60192 | | 124.92268 | 124.92268 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 31/01/2038 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 03/02/2022 | Bond Future | 114.59621 | 114.59621 | | 112.47392 | 112.47392 | | | 0.00 | 0.00 | 0 | 15,506.00 |
| I2046 | On 05/05/2022 | Bond Future | 114.10192 | 114.10192 | | 111.95509 | 111.95509 | | | 0.00 | 0.00 | 0 | 171.00 |
| I2046 | On 04/08/2022 | Bond Future | 115.52844 | 115.52844 | | 113.35520 | 113.35520 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 03/11/2022 | Bond Future | 115.07643 | 115.07643 | | 112.87622 | 112.87622 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 31/03/2046 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 03/02/2022 | Bond Future | 116.70583 | 116.70583 | | 113.01452 | 113.01452 | | | 0.00 | 5,835,291.50 | 50 | 9,280.00 |
| I2050 | On 05/05/2022 | Bond Future | 118.11829 | 118.11829 | | 114.38353 | 114.38353 | | | 0.00 | 0.00 | 0 | 379.00 |
| I2050 | On 04/08/2022 | Bond Future | 117.58190 | 117.58190 | | 113.80098 | 113.80098 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 03/11/2022 | Bond Future | 119.07792 | 119.07792 | | 115.24951 | 115.24951 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 03/02/2022 | Index Future | 304.20200 | 304.20200 | | 301.17700 | 301.17700 | | | 0.00 | 0.00 | 0 | 483.00 |
| IGOV | On 05/05/2022 | Index Future | 307.88300 | 307.88300 | | 304.82300 | 304.82300 | | | 0.00 | 0.00 | 0 | 16.00 |
| IGOV | On 04/08/2022 | Index Future | 311.69100 | 311.69100 | | 308.59300 | 308.59300 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 03/11/2022 | Index Future | 315.69600 | 315.69600 | | 312.55900 | 312.55900 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/12/2021 | Jibar Tradeable Future | 3.87500 | 96.12500 | | 3.87500 | 96.12500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/01/2022 | Jibar Tradeable Future | 3.92500 | 96.07500 | | 3.93500 | 96.06500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/02/2022 | Jibar Tradeable Future | 4.17000 | 95.83000 | | 4.19000 | 95.81000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/03/2022 | Jibar Tradeable Future | 4.23500 | 95.76500 | | 4.25500 | 95.74500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/04/2022 | Jibar Tradeable Future | 4.55000 | 95.45000 | | 4.58000 | 95.42000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/05/2022 | Jibar Tradeable Future | 4.60000 | 95.40000 | | 4.64000 | 95.36000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2022 | Jibar Tradeable Future | 4.88000 | 95.12000 | | 4.92000 | 95.08000 | | | 0.00 | 0.00 | 0 | 72.00 |
| JIBAR FUTURE | On 21/09/2022 | Jibar Tradeable Future | 5.25500 | 94.74500 | | 5.30500 | 94.69500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/12/2022 | Jibar Tradeable Future | 5.74000 | 94.26000 | | 5.75000 | 94.25000 | | | 0.00 | 0.00 | 0 | 68.00 |
| JIBAR FUTURE | On 15/03/2023 | Jibar Tradeable Future | 5.99000 | 94.01000 | | 6.01000 | 93.99000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/06/2023 | Jibar Tradeable Future | 6.29500 | 93.70500 | | 6.32500 | 93.67500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/09/2023 | Jibar Tradeable Future | 6.46500 | 93.53500 | | 6.50500 | 93.49500 | | | 0.00 | 0.00 | 0 | 75.00 |
| R186 | On 03/02/2022 | Bond Future | 7.96259 | 111.46540 | | 8.01770 | 111.23331 | | 5.66 | 0.00 | 39,235,820.80 | 352 | 58,816.00 |
| R186 | On 05/05/2022 | Bond Future | 8.18114 | 112.78695 | | 8.23979 | 112.55345 | | 5.64 | 0.00 | 0.00 | 0 | 4,514.00 |
| R186 | On 05/05/2022 | Bond Future | 6.73 | Call | 108.89000 | 0.10889 | 95.89000 | 0.09589 | 108.890 | 5.33 | 0.07 | 0 | 3,600.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R186 | On 05/05/2022 | Bond Future | 7.28 | Call | 327.74000 | 0.32774 | | 293.13000 | 0.29313 | 327.740 | 5.15 | 0.17 | 0.00 | 0 | 435.00 |
| R186 | On 05/05/2022 | Bond Future | 7.48 | Call | 470.34000 | 0.47034 | | 423.27000 | 0.42327 | 470.340 | 5.09 | 0.23 | 0.00 | 0 | 3,600.00 |
| R186 | On 05/05/2022 | Bond Future | 7.88 | Call | 1,008.12000 | 1.00812 | | 926.14000 | 0.92614 | 1,008.120 | 5.34 | 0.38 | 0.00 | 0 | 435.00 |
| R186 | On 05/05/2022 | Bond Future | 8.14 | Call | 1,492.47000 | 1.49247 | | 1,386.00000 | 1.38600 | 1,492.470 | 5.49 | 0.49 | 0.00 | 0 | 454.00 |
| R186 | On 05/05/2022 | Bond Future | 8.35 | Call | 1,951.62000 | 1.95162 | | 1,825.70000 | 1.82570 | 1,951.620 | 5.58 | 0.57 | 0.00 | 0 | 454.00 |
| R186 | On 05/05/2022 | Bond Future | 8.64 | Put | 870.60000 | 0.87060 | | 953.03000 | 0.95303 | 870.600 | 5.69 | 0.32 | 0.00 | 0 | 4,035.00 |
| R186 | On 05/05/2022 | Bond Future | 8.94 | Put | 572.15000 | 0.57215 | | 632.42000 | 0.63242 | 572.150 | 5.84 | 0.23 | 0.00 | 0 | 454.00 |
| R186 | On 05/05/2022 | Bond Future | 9.18 | Put | 408.36000 | 0.40836 | | 454.45000 | 0.45445 | 408.360 | 5.99 | 0.17 | 0.00 | 0 | 454.00 |
| R186 | On 04/08/2022 | Bond Future | | | 8.41844 | 108.83596 | | 8.48129 | 108.59989 | | 5.66 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 04/08/2022 | Bond Future | 6.96 | Call | 212.42000 | 0.21242 | | 190.43000 | 0.19043 | 212.420 | 4.91 | 0.10 | 0.00 | 0 | 3,600.00 |
| R186 | On 04/08/2022 | Bond Future | 7.96 | Call | 1,080.70000 | 1.08070 | | 1,001.68000 | 1.00168 | 1,080.700 | 5.14 | 0.36 | 0.00 | 0 | 3,600.00 |
| R186 | On 04/08/2022 | Bond Future | 9.78 | Put | 525.46000 | 0.52546 | | 570.58000 | 0.57058 | 525.460 | 6.29 | 0.17 | 0.00 | 0 | 3,600.00 |
| R186 | On 03/11/2022 | Bond Future | | | 8.66303 | 110.24621 | | 8.73047 | 110.00808 | | 5.59 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 03/02/2022 | Bond Future | | | 322.07660 | 322.07660 | | 321.95477 | 321.95477 | | | 0.00 | 0.00 | 0 | 1,079.00 |
| R197 | On 05/05/2022 | Bond Future | | | 325.97439 | 325.97439 | | 325.85434 | 325.85434 | | | 0.00 | 0.00 | 0 | 237.00 |
| R197 | On 04/08/2022 | Bond Future | | | 321.69014 | 321.69014 | | 321.57040 | 321.57040 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 03/11/2022 | Bond Future | | | 325.78338 | 325.78338 | | 325.66361 | 325.66361 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 03/02/2022 | Bond Future | | | 241.00374 | 241.00374 | | 239.79792 | 239.79792 | | | 0.00 | 12,291,190.74 | 51 | 7,693.00 |
| R202 | On 05/05/2022 | Bond Future | | | 243.92032 | 243.92032 | | 242.70248 | 242.70248 | | | 0.00 | 0.00 | 0 | 413.00 |
| R202 | On 04/08/2022 | Bond Future | | | 242.52938 | 242.52938 | | 241.29758 | 241.29758 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 03/11/2022 | Bond Future | | | 245.61484 | 245.61484 | | 244.36850 | 244.36850 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/12/2023 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 03/02/2022 | Bond Future | | | 5.01017 | 106.22440 | | 4.99069 | 106.24461 | | 1.30 | 0.00 | 0.00 | 0 | 16,327.00 |
| R2023 | On 05/05/2022 | Bond Future | | | 5.07448 | 103.57358 | | 5.04744 | 103.59513 | | 1.08 | 0.00 | 0.00 | 0 | 835.00 |
| R2023 | On 04/08/2022 | Bond Future | | | 5.13944 | 104.81462 | | 5.09905 | 104.83708 | | 0.77 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 03/11/2022 | Bond Future | | | 5.20453 | 102.24219 | | 5.12994 | 102.26523 | | 0.81 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 28/02/2023 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 03/02/2022 | Bond Future | | | 9.57399 | 91.52890 | | 9.60171 | 91.38537 | | 9.08 | 0.00 | 27,184,083.30 | 297 | 83,496.00 |
| R2030 | On 03/02/2022 | Bond Future | 8.39 | Call | 24.20000 | 0.02420 | | 22.53000 | 0.02253 | 24.200 | 8.41 | 0.02 | 0.00 | 0 | 101.00 |
| R2030 | On 03/02/2022 | Bond Future | 8.85 | Call | 150.52000 | 0.15052 | | 140.41000 | 0.14041 | 150.520 | 8.27 | 0.11 | 0.00 | 0 | 1,000.00 |
| R2030 | On 03/02/2022 | Bond Future | 9.20 | Call | 483.23000 | 0.48323 | | 454.57000 | 0.45457 | 483.230 | 8.38 | 0.27 | 0.00 | 0 | 950.00 |
| R2030 | On 03/02/2022 | Bond Future | 9.35 | Put | 1,907.73000 | 1.90773 | | 2,010.84000 | 2.01084 | 1,907.730 | 8.51 | 0.64 | 0.00 | 0 | 101.00 |
| R2030 | On 03/02/2022 | Bond Future | 9.60 | Call | 1,327.79000 | 1.32779 | | 1,264.89000 | 1.26489 | 1,327.790 | 8.73 | 0.52 | 0.00 | 0 | 1,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest | |
|------------------|---------------|--------------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|------------|
| R2030 | On 03/02/2022 | Bond Future | 9.78 | Put | 817.98000 | 0.81798 | 882.12000 | 0.88212 | 817.980 | 8.91 | 0.36 | 0.00 | 0 | 101.00 |
| R2030 | On 03/02/2022 | Bond Future | 9.80 | Call | 1,943.96000 | 1.94396 | 1,862.78000 | 1.86278 | 1,943.960 | 8.93 | 0.65 | 0.00 | 0 | 950.00 |
| R2030 | On 03/02/2022 | Bond Future | 9.90 | Put | 621.01000 | 0.62101 | 674.68000 | 0.67468 | 621.010 | 9.00 | 0.30 | 0.00 | 0 | 8,000.00 |
| R2030 | On 03/02/2022 | Bond Future | 10.85 | Put | 51.27000 | 0.05127 | 59.19000 | 0.05919 | 51.270 | 10.10 | 0.04 | 0.00 | 0 | 1,000.00 |
| R2030 | On 05/05/2022 | Bond Future | | | 9.79041 | 92.61479 | 9.81927 | 92.47052 | | 8.85 | 0.00 | 0.00 | 0 | 14,757.00 |
| R2030 | On 05/05/2022 | Bond Future | 7.73 | Call | 32.36000 | 0.03236 | 30.52000 | 0.03052 | 32.360 | 8.40 | 0.02 | 0.00 | 0 | 200.00 |
| R2030 | On 05/05/2022 | Bond Future | 8.14 | Call | 97.10000 | 0.09710 | 91.96000 | 0.09196 | 97.100 | 8.40 | 0.05 | 0.00 | 0 | 1,800.00 |
| R2030 | On 05/05/2022 | Bond Future | 8.47 | Call | 205.15000 | 0.20515 | 194.91000 | 0.19491 | 205.150 | 8.34 | 0.09 | 0.00 | 0 | 1,073.00 |
| R2030 | On 05/05/2022 | Bond Future | 8.81 | Call | 403.85000 | 0.40385 | 385.01000 | 0.38501 | 403.850 | 8.25 | 0.16 | 0.00 | 0 | 200.00 |
| R2030 | On 05/05/2022 | Bond Future | 8.89 | Call | 468.59000 | 0.46859 | 447.13000 | 0.44713 | 468.590 | 8.23 | 0.18 | 0.00 | 0 | 1,800.00 |
| R2030 | On 05/05/2022 | Bond Future | 9.35 | Put | 3,275.33000 | 3.27533 | 3,378.13000 | 3.37813 | 3,275.330 | 8.21 | 0.67 | 0.00 | 0 | 1,073.00 |
| R2030 | On 05/05/2022 | Bond Future | 9.95 | Put | 1,656.55000 | 1.65655 | 1,725.75000 | 1.72575 | 1,656.550 | 8.66 | 0.43 | 0.00 | 0 | 1,073.00 |
| R2030 | On 05/05/2022 | Bond Future | 10.20 | Put | 1,198.24000 | 1.19824 | 1,254.05000 | 1.25405 | 1,198.240 | 8.82 | 0.34 | 0.00 | 0 | 200.00 |
| R2030 | On 05/05/2022 | Bond Future | 11.04 | Put | 385.68000 | 0.38568 | 409.25000 | 0.40925 | 385.680 | 9.64 | 0.13 | 0.00 | 0 | 1,800.00 |
| R2030 | On 04/08/2022 | Bond Future | | | 10.02348 | 89.69732 | 10.05372 | 89.55163 | | 8.79 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 04/08/2022 | Bond Future | 8.30 | Call | 222.57000 | 0.22257 | 212.47000 | 0.21247 | 222.570 | 8.21 | 0.08 | 0.00 | 0 | 800.00 |
| R2030 | On 04/08/2022 | Bond Future | 9.05 | Call | 732.96000 | 0.73296 | 704.75000 | 0.70475 | 732.960 | 8.16 | 0.22 | 0.00 | 0 | 800.00 |
| R2030 | On 04/08/2022 | Bond Future | 10.95 | Put | 972.61000 | 0.97261 | 1,012.44000 | 1.01244 | 972.610 | 9.13 | 0.24 | 0.00 | 0 | 800.00 |
| R2030 | On 03/11/2022 | Bond Future | | | 10.24746 | 90.86744 | 10.27908 | 90.72045 | | 8.57 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 03/02/2022 | Bond Future | | | 10.03880 | 91.72956 | 10.05590 | 91.63057 | | 9.91 | 0.00 | 44,855,754.84 | 489 | 112,834.00 |
| R2032 | On 03/02/2022 | Bond Future | 8.91 | Call | 22.83000 | 0.02283 | 22.22000 | 0.02222 | 22.830 | 8.81 | 0.02 | 0.00 | 0 | 198.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.14 | Call | 64.04000 | 0.06404 | 62.01000 | 0.06201 | 64.040 | 8.70 | 0.05 | 0.00 | 0 | 97.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.58 | Call | 348.03000 | 0.34803 | 336.02000 | 0.33602 | 348.030 | 8.65 | 0.20 | 0.00 | 0 | 400.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.62 | Call | 402.58000 | 0.40258 | 388.86000 | 0.38886 | 402.580 | 8.70 | 0.22 | 0.00 | 0 | 210.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.81 | Put | 2,081.69000 | 2.08169 | 2,157.17000 | 2.15717 | 2,081.690 | 8.96 | 0.65 | 0.00 | 0 | 198.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.90 | Call | 953.02000 | 0.95302 | 924.07000 | 0.92407 | 953.020 | 9.08 | 0.41 | 0.00 | 0 | 900.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.90 | Put | 1,762.06000 | 1.76206 | 1,832.10000 | 1.83210 | 1,762.060 | 9.08 | 0.59 | 0.00 | 0 | 900.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.14 | Put | 1,088.60000 | 1.08860 | 1,142.97000 | 1.14297 | 1,088.600 | 9.44 | 0.42 | 0.00 | 0 | 97.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.35 | Put | 681.62000 | 0.68162 | 722.52000 | 0.72252 | 681.620 | 9.74 | 0.30 | 0.00 | 0 | 400.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.45 | Put | 535.30000 | 0.53530 | 570.26000 | 0.57026 | 535.300 | 9.85 | 0.25 | 0.00 | 0 | 198.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.53 | Put | 438.18000 | 0.43818 | 468.72000 | 0.46872 | 438.180 | 9.94 | 0.21 | 0.00 | 0 | 210.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.66 | Put | 312.29000 | 0.31229 | 336.39000 | 0.33639 | 312.290 | 10.09 | 0.16 | 0.00 | 0 | 97.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.90 | Put | 165.44000 | 0.16544 | 180.48000 | 0.18048 | 165.440 | 10.43 | 0.09 | 0.00 | 0 | 900.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.95 | Put | 144.86000 | 0.14486 | 158.44000 | 0.15844 | 144.860 | 10.51 | 0.08 | 0.00 | 0 | 400.00 |
| R2032 | On 03/02/2022 | Bond Future | 11.13 | Put | 90.03000 | 0.09003 | 99.38000 | 0.09938 | 90.030 | 10.82 | 0.05 | 0.00 | 0 | 210.00 |
| R2032 | On 05/05/2022 | Bond Future | | | 10.24303 | 88.67097 | 10.26069 | 88.57182 | | 10.05 | 0.00 | 0.00 | 0 | 20,406.00 |
| R2032 | On 05/05/2022 | Bond Future | 9.58 | Call | 665.72000 | 0.66572 | 647.86000 | 0.64786 | 665.720 | 8.84 | 0.23 | 0.00 | 0 | 780.00 |
| R2032 | On 05/05/2022 | Bond Future | 10.18 | Call | 1,950.75000 | 1.95075 | 1,910.12000 | 1.91012 | 1,950.750 | 9.41 | 0.49 | 0.00 | 0 | 780.00 |
| R2032 | On 05/05/2022 | Bond Future | 10.29 | Call | 2,284.18000 | 2.28418 | 2,239.08000 | 2.23908 | 2,284.180 | 9.56 | 0.53 | 0.00 | 0 | 993.00 |
| R2032 | On 05/05/2022 | Bond Future | 10.98 | Put | 798.01000 | 0.79801 | 827.01000 | 0.82701 | 798.010 | 10.27 | 0.23 | 0.00 | 0 | 993.00 |
| R2032 | On 05/05/2022 | Bond Future | 11.18 | Put | 605.97000 | 0.60597 | 629.56000 | 0.62956 | 605.970 | 10.54 | 0.18 | 0.00 | 0 | 780.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2032 | On 04/08/2022 | Bond Future | | | 10.45543 | 89.70850 | | 10.47381 | 89.60843 | | 9.51 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 04/08/2022 | Bond Future | 8.97 | Call | 275.92000 | 0.27592 | | 268.49000 | 0.26849 | 275.920 | 8.52 | 0.10 | 0.00 | 0 | 800.00 |
| R2032 | On 04/08/2022 | Bond Future | 9.72 | Call | 984.08000 | 0.98408 | | 961.68000 | 0.96168 | 984.080 | 8.55 | 0.27 | 0.00 | 0 | 800.00 |
| R2032 | On 04/08/2022 | Bond Future | 11.60 | Put | 795.59000 | 0.79559 | | 818.95000 | 0.81895 | 795.590 | 10.11 | 0.19 | 0.00 | 0 | 800.00 |
| R2032 | On 03/11/2022 | Bond Future | | | 10.66909 | 86.73329 | | 10.68820 | 86.63246 | | 9.77 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 31/03/2032 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 03/02/2022 | Bond Future | | | 10.52354 | 92.37685 | | 10.55089 | 92.20141 | | 11.00 | 0.00 | 0.00 | 0 | 105,266.00 |
| R2035 | On 03/02/2022 | Bond Future | 9.70 | Call | 103.11000 | 0.10311 | | 95.63000 | 0.09563 | 103.110 | 9.70 | 0.07 | 0.00 | 0 | 683.00 |
| R2035 | On 03/02/2022 | Bond Future | 9.92 | Call | 235.64000 | 0.23564 | | 219.13000 | 0.21913 | 235.640 | 9.58 | 0.14 | 0.00 | 0 | 200.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.10 | Call | 449.96000 | 0.44996 | | 420.74000 | 0.42074 | 449.960 | 9.68 | 0.22 | 0.00 | 0 | 280.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.24 | Call | 711.56000 | 0.71156 | | 669.07000 | 0.66907 | 711.560 | 9.88 | 0.31 | 0.00 | 0 | 500.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.26 | Call | 755.60000 | 0.75560 | | 711.03000 | 0.71103 | 755.600 | 9.90 | 0.33 | 0.00 | 0 | 200.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.34 | Put | 2,139.27000 | 2.13927 | | 2,261.48000 | 2.26148 | 2,139.270 | 10.02 | 0.62 | 0.00 | 0 | 500.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.35 | Call | 975.04000 | 0.97504 | | 920.70000 | 0.92070 | 975.040 | 10.03 | 0.39 | 0.00 | 0 | 1,600.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.61 | Put | 1,255.04000 | 1.25504 | | 1,345.94000 | 1.34594 | 1,255.040 | 10.44 | 0.43 | 0.00 | 0 | 200.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.65 | Put | 1,154.19000 | 1.15419 | | 1,240.49000 | 1.24049 | 1,154.190 | 10.51 | 0.41 | 0.00 | 0 | 683.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.03 | Put | 475.63000 | 0.47563 | | 523.16000 | 0.52316 | 475.630 | 11.04 | 0.21 | 0.00 | 0 | 280.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.05 | Put | 452.26000 | 0.45226 | | 498.09000 | 0.49809 | 452.260 | 11.06 | 0.20 | 0.00 | 0 | 1,600.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.11 | Put | 387.97000 | 0.38797 | | 428.96000 | 0.42896 | 387.970 | 11.14 | 0.17 | 0.00 | 0 | 200.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.28 | Put | 248.80000 | 0.24880 | | 278.14000 | 0.27814 | 248.800 | 11.38 | 0.12 | 0.00 | 0 | 200.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.33 | Put | 219.02000 | 0.21902 | | 245.59000 | 0.24559 | 219.020 | 11.47 | 0.11 | 0.00 | 0 | 500.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.39 | Put | 187.80000 | 0.18780 | | 211.34000 | 0.21134 | 187.800 | 11.58 | 0.09 | 0.00 | 0 | 683.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.73 | Put | 78.83000 | 0.07883 | | 90.42000 | 0.09042 | 78.830 | 12.24 | 0.04 | 0.00 | 0 | 280.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.88 | Put | 53.89000 | 0.05389 | | 62.31000 | 0.06231 | 53.890 | 12.55 | 0.03 | 0.00 | 0 | 1,800.00 |
| R2035 | On 05/05/2022 | Bond Future | | | 10.71972 | 88.99420 | | 10.74802 | 88.81765 | | 11.21 | 0.00 | 0.00 | 0 | 8,926.00 |
| R2035 | On 05/05/2022 | Bond Future | 10.72 | Call | 2,466.64000 | 2.46664 | | 2,385.20000 | 2.38520 | 2,466.640 | 10.91 | 0.51 | 0.00 | 0 | 1,200.00 |
| R2035 | On 05/05/2022 | Bond Future | 10.82 | Put | 2,183.60000 | 2.18360 | | 2,271.71000 | 2.27171 | 2,183.600 | 11.02 | 0.45 | 0.00 | 0 | 1,200.00 |
| R2035 | On 05/05/2022 | Bond Future | 12.64 | Put | 224.31000 | 0.22431 | | 239.19000 | 0.23919 | 224.310 | 13.85 | 0.06 | 0.00 | 0 | 1,200.00 |
| R2035 | On 04/08/2022 | Bond Future | | | 10.92561 | 90.03348 | | 10.95504 | 89.85512 | | 10.57 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 04/08/2022 | Bond Future | 9.53 | Call | 360.93000 | 0.36093 | | 344.12000 | 0.34412 | 360.930 | 9.47 | 0.11 | 0.00 | 0 | 400.00 |
| R2035 | On 04/08/2022 | Bond Future | 9.84 | Call | 629.94000 | 0.62994 | | 602.89000 | 0.60289 | 629.940 | 9.48 | 0.18 | 0.00 | 0 | 100.00 |
| R2035 | On 04/08/2022 | Bond Future | 10.53 | Call | 1,832.42000 | 1.83242 | | 1,770.63000 | 1.77063 | 1,832.420 | 9.83 | 0.38 | 0.00 | 0 | 400.00 |
| R2035 | On 04/08/2022 | Bond Future | 10.64 | Put | 3,884.88000 | 3.88488 | | 3,994.93000 | 3.99493 | 3,884.880 | 9.96 | 0.58 | 0.00 | 0 | 100.00 |
| R2035 | On 04/08/2022 | Bond Future | 11.13 | Put | 2,445.32000 | 2.44532 | | 2,527.11000 | 2.52711 | 2,445.320 | 10.46 | 0.42 | 0.00 | 0 | 100.00 |
| R2035 | On 04/08/2022 | Bond Future | 12.18 | Put | 866.36000 | 0.86636 | | 903.51000 | 0.90351 | 866.360 | 11.74 | 0.18 | 0.00 | 0 | 400.00 |
| R2035 | On 03/11/2022 | Bond Future | | | 11.13195 | 86.73225 | | 11.16252 | 86.55217 | | 10.91 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 28/02/2035 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 03/02/2022 | Bond Future | | | 10.68095 | 84.06126 | | 10.68737 | 84.01958 | | 12.13 | 0.00 | 142,904,142.00 | 1,700 | 118,951.00 |
| R2037 | On 05/05/2022 | Bond Future | | | 10.87350 | 85.05863 | | 10.88003 | 85.01737 | | 11.79 | 0.00 | 0.00 | 0 | 11,855.00 |
| R2037 | On 04/08/2022 | Bond Future | | | 11.07730 | 81.79799 | | 11.08405 | 81.75654 | | 11.73 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 04/08/2022 | Bond Future | 10.10 | Call | 760.30000 | 0.76030 | | 756.04000 | 0.75604 | 760.300 | 10.54 | 0.20 | 0.00 | 0 | 50.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-------------|--------------|----------------|-------------------|------------|---------------|-------------|------------------|---------------|
| R2037 | On 04/08/2022 | Bond Future | 10.90 | Put | 3,523.96000 | 3.52396 | 3,552.52000 | 3.55252 | 3,523.960 | 11.07 | 0.54 | 0.00 | 0 | 50.00 | |
| R2037 | On 04/08/2022 | Bond Future | 11.21 | Call | 3,425.46000 | 3.42546 | 3,408.48000 | 3.40848 | 3,425.460 | 11.44 | 0.56 | 0.00 | 0 | 1,050.00 | |
| R2037 | On 04/08/2022 | Bond Future | 11.42 | Put | 2,114.48000 | 2.11448 | 2,136.18000 | 2.13618 | 2,114.480 | 11.65 | 0.38 | 0.00 | 0 | 50.00 | |
| R2037 | On 04/08/2022 | Bond Future | 11.95 | Put | 1,219.46000 | 1.21946 | 1,234.84000 | 1.23484 | 1,219.460 | 12.26 | 0.24 | 0.00 | 0 | 1,050.00 | |
| R2037 | On 03/11/2022 | Bond Future | | | 11.26958 | 82.86982 | 11.27652 | 82.82830 | | 11.51 | 0.00 | 0.00 | 0 | 0.00 | |
| R2037 | On 31/01/2037 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R2040 | On 06/10/2015 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R2040 | On 03/02/2022 | Bond Future | | | 10.75654 | 86.34685 | 10.77300 | 86.23142 | | 12.63 | 0.00 | 21,327,671.95 | 247 | 87,758.00 | |
| R2040 | On 03/02/2022 | Bond Future | 10.60 | Call | 1,145.78000 | 1.14578 | 1,113.62000 | 1.11362 | 1,145.780 | 11.98 | 0.40 | 0.00 | 0 | 2,000.00 | |
| R2040 | On 05/05/2022 | Bond Future | | | 10.94165 | 87.37131 | 10.95861 | 87.25553 | | 12.27 | 0.00 | 0.00 | 0 | 8,568.00 | |
| R2040 | On 05/05/2022 | Bond Future | 9.82 | Call | 297.03000 | 0.29703 | 288.75000 | 0.28875 | 297.030 | 10.97 | 0.10 | 0.00 | 0 | 1,200.00 | |
| R2040 | On 05/05/2022 | Bond Future | 10.57 | Call | 1,457.59000 | 1.45759 | 1,424.69000 | 1.42469 | 1,457.590 | 11.32 | 0.36 | 0.00 | 0 | 1,200.00 | |
| R2040 | On 05/05/2022 | Bond Future | 13.04 | Put | 199.17000 | 0.19917 | 208.55000 | 0.20855 | 199.170 | 15.60 | 0.05 | 0.00 | 0 | 1,200.00 | |
| R2040 | On 04/08/2022 | Bond Future | | | 11.13722 | 83.88728 | 11.15483 | 83.77042 | | 12.21 | 0.00 | 0.00 | 0 | 0.00 | |
| R2040 | On 04/08/2022 | Bond Future | 9.70 | Call | 352.34000 | 0.35234 | 343.29000 | 0.34329 | 352.340 | 11.06 | 0.10 | 0.00 | 0 | 460.00 | |
| R2040 | On 04/08/2022 | Bond Future | 10.70 | Call | 1,837.71000 | 1.83771 | 1,801.05000 | 1.80105 | 1,837.710 | 11.27 | 0.37 | 0.00 | 0 | 460.00 | |
| R2040 | On 04/08/2022 | Bond Future | 12.24 | Put | 1,051.40000 | 1.05140 | 1,080.14000 | 1.08014 | 1,051.400 | 13.28 | 0.20 | 0.00 | 0 | 460.00 | |
| R2040 | On 03/11/2022 | Bond Future | | | 11.32121 | 84.98679 | 11.33944 | 84.86893 | | 11.98 | 0.00 | 0.00 | 0 | 0.00 | |
| R2040 | On 31/01/2040 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R2044 | On 03/02/2022 | Bond Future | | | 10.78049 | 83.22762 | 10.79149 | 83.14880 | | 13.17 | 0.00 | 0.00 | 0 | 56,733.00 | |
| R2044 | On 05/05/2022 | Bond Future | | | 10.95566 | 84.21512 | 10.96696 | 84.13628 | | 12.80 | 0.00 | 0.00 | 0 | 5,735.00 | |
| R2044 | On 04/08/2022 | Bond Future | | | 11.14037 | 80.81931 | 11.15209 | 80.73980 | | 12.74 | 0.00 | 0.00 | 0 | 0.00 | |
| R2044 | On 03/11/2022 | Bond Future | | | 11.31371 | 81.87867 | 11.32582 | 81.79860 | | 12.50 | 0.00 | 0.00 | 0 | 0.00 | |
| R2044 | On 31/01/2044 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R2048 | On 03/02/2022 | Bond Future | | | 10.71812 | 86.72690 | 10.73925 | 86.57048 | | 12.85 | 0.00 | 0.00 | 0 | 192,271.00 | |
| R2048 | On 03/02/2022 | Bond Future | 10.20 | Call | 361.16000 | 0.36116 | 343.77000 | 0.34377 | 361.160 | 11.74 | 0.17 | 0.00 | 0 | 900.00 | |
| R2048 | On 03/02/2022 | Bond Future | 10.30 | Call | 519.55000 | 0.51955 | 495.43000 | 0.49543 | 519.550 | 11.85 | 0.23 | 0.00 | 0 | 1,300.00 | |
| R2048 | On 03/02/2022 | Bond Future | 10.40 | Call | 721.62000 | 0.72162 | 689.49000 | 0.68949 | 721.620 | 11.96 | 0.29 | 0.00 | 0 | 100.00 | |
| R2048 | On 03/02/2022 | Bond Future | 10.90 | Call | 2,470.66000 | 2.47066 | 2,387.64000 | 2.38764 | 2,470.660 | 12.71 | 0.63 | 0.00 | 0 | 900.00 | |
| R2048 | On 03/02/2022 | Bond Future | 11.00 | Call | 2,946.83000 | 2.94683 | 2,853.70000 | 2.85370 | 2,946.830 | 12.85 | 0.69 | 0.00 | 0 | 1,400.00 | |
| R2048 | On 05/05/2022 | Bond Future | | | 10.88205 | 83.34035 | 10.90387 | 83.18300 | | 13.17 | 0.00 | 0.00 | 0 | 2,035.00 | |
| R2048 | On 04/08/2022 | Bond Future | | | 11.05272 | 84.31302 | 11.07537 | 84.15409 | | 12.42 | 0.00 | 0.00 | 0 | 0.00 | |
| R2048 | On 03/11/2022 | Bond Future | | | 11.22205 | 81.00068 | 11.24554 | 80.84017 | | 12.86 | 0.00 | 0.00 | 0 | 0.00 | |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R209 | On 03/02/2022 | Bond Future | | | 10.47158 | 71.43936 | 10.49285 | 71.31967 | | 12.26 | 0.00 | 0.00 | 0 | 20,166.00 | |
| R209 | On 05/05/2022 | Bond Future | | | 10.64728 | 69.14536 | 10.66920 | 69.02498 | | 12.48 | 0.00 | 0.00 | 0 | 5,396.00 | |
| R209 | On 05/05/2022 | Bond Future | 9.75 | Call | 394.43000 | 0.39443 | 379.47000 | 0.37947 | 394.430 | 11.03 | 0.16 | 0.00 | 0 | 8,525.00 | |
| R209 | On 05/05/2022 | Bond Future | 10.75 | Put | 1,861.22000 | 1.86122 | 1,922.20000 | 1.92220 | 1,861.220 | 12.18 | 0.44 | 0.00 | 0 | 12,050.00 | |
| R209 | On 05/05/2022 | Bond Future | 12.00 | Put | 360.53000 | 0.36053 | 378.63000 | 0.37863 | 360.530 | 14.22 | 0.11 | 0.00 | 0 | 12,050.00 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-------------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R209 | On 04/08/2022 | Bond Future | | | 10.82787 | 69.95299 | | 10.85055 | 69.83145 | | 11.80 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 03/11/2022 | Bond Future | | | 11.00736 | 67.72648 | | 11.03082 | 67.60376 | | 12.15 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 31/03/2036 | Price Contribution | | | 6.25000 | 6.25000 | | 6.25000 | 6.25000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R186 | On 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R204 | On 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R208 | On 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 03/02/2022 | Bond Future | | | 212.78703 | 212.78703 | | 211.78942 | 211.78942 | | | 0.00 | 12,767,221.80 | 60 | 1,330.00 |
| R210 | On 05/05/2022 | Bond Future | | | 212.51045 | 212.51045 | | 211.50297 | 211.50297 | | | 0.00 | 0.00 | 0 | 104.00 |
| R210 | On 04/08/2022 | Bond Future | | | 215.16711 | 215.16711 | | 214.14801 | 214.14801 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 03/11/2022 | Bond Future | | | 214.99098 | 214.99098 | | 213.96020 | 213.96020 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 31/01/2022 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 03/02/2022 | Bond Future | | | 9.84039 | 86.33510 | | 9.86271 | 86.21814 | | 9.71 | 0.00 | 0.00 | 0 | 20,855.00 |
| R213 | On 03/02/2022 | Bond Future | 8.63 | Call | 17.68000 | 0.01768 | | 16.85000 | 0.01685 | 17.680 | 8.78 | 0.02 | 0.00 | 0 | 200.00 |
| R213 | On 03/02/2022 | Bond Future | 8.80 | Call | 38.20000 | 0.03820 | | 36.30000 | 0.03630 | 38.200 | 8.72 | 0.03 | 0.00 | 0 | 102.00 |
| R213 | On 03/02/2022 | Bond Future | 9.15 | Call | 153.57000 | 0.15357 | | 145.75000 | 0.14575 | 153.570 | 8.60 | 0.11 | 0.00 | 0 | 220.00 |
| R213 | On 03/02/2022 | Bond Future | 9.22 | Call | 196.56000 | 0.19656 | | 186.59000 | 0.18659 | 196.560 | 8.57 | 0.14 | 0.00 | 0 | 430.00 |
| R213 | On 03/02/2022 | Bond Future | 9.58 | Put | 2,037.74000 | 2.03774 | 2,126.06000 | 2.12606 | 2,037.740 | 8.94 | 0.67 | 0.00 | 0.00 | 0 | 200.00 |
| R213 | On 03/02/2022 | Bond Future | 9.76 | Put | 1,470.45000 | 1.47045 | 1,545.98000 | 1.54598 | 1,470.450 | 9.14 | 0.55 | 0.00 | 0.00 | 0 | 102.00 |
| R213 | On 03/02/2022 | Bond Future | 10.00 | Put | 909.49000 | 0.90949 | 966.93000 | 0.96693 | 909.490 | 9.47 | 0.39 | 0.00 | 0.00 | 0 | 430.00 |
| R213 | On 03/02/2022 | Bond Future | 10.15 | Put | 649.24000 | 0.64924 | 695.75000 | 0.69575 | 649.240 | 9.61 | 0.30 | 0.00 | 0.00 | 0 | 200.00 |
| R213 | On 03/02/2022 | Bond Future | 10.17 | Put | 619.59000 | 0.61959 | 664.70000 | 0.66470 | 619.590 | 9.63 | 0.29 | 0.00 | 0.00 | 0 | 220.00 |
| R213 | On 03/02/2022 | Bond Future | 10.25 | Put | 511.93000 | 0.51193 | 551.67000 | 0.55167 | 511.930 | 9.71 | 0.25 | 0.00 | 0.00 | 0 | 102.00 |
| R213 | On 03/02/2022 | Bond Future | 10.60 | Put | 210.62000 | 0.21062 | 231.60000 | 0.23160 | 210.620 | 10.10 | 0.12 | 0.00 | 0.00 | 0 | 430.00 |
| R213 | On 03/02/2022 | Bond Future | 10.67 | Put | 175.72000 | 0.17572 | 194.00000 | 0.19400 | 175.720 | 10.21 | 0.10 | 0.00 | 0.00 | 0 | 220.00 |
| R213 | On 05/05/2022 | Bond Future | | | 10.04043 | 83.82687 | | 10.06354 | 83.70941 | | 9.81 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 04/08/2022 | Bond Future | | | 10.25188 | 84.80866 | | 10.27597 | 84.69003 | | 9.30 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 03/11/2022 | Bond Future | | | 10.46639 | 82.38224 | | 10.49146 | 82.26264 | | 9.50 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213/R186 | On 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 03/02/2022 | Bond Future | | | 10.74954 | 68.72602 | | 10.76559 | 68.63250 | | 13.08 | 0.00 | 0.00 | 0 | 17,604.00 |
| R214 | On 05/05/2022 | Bond Future | | | 10.91580 | 66.26128 | | 10.93230 | 66.16741 | | 13.37 | 0.00 | 0.00 | 0 | 441.00 |
| R214 | On 04/08/2022 | Bond Future | | | 11.08866 | 67.03449 | | 11.10574 | 66.93970 | | 12.64 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 03/11/2022 | Bond Future | | | 11.26028 | 64.63158 | | 11.27793 | 64.53595 | | 13.08 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 28/02/2041 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------------------|--------|---------------|--------------------|------------|-----------|--------------|----------------|-------------------|------------|-------|-----------------------|------------------|----------------------|
| R214/R209 | | On 28/02/2041 | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | 318,850,616.13 | 3,356 | 272.000000000 |
| Grand Total: | | | | | | | | | | | 318,850,616.13 | 3,356 | 272.000000000 |