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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/12/2021

| 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 | 51.0 |
| AL37 | On 03/02/2022 | Index Future | 811.64700 | | 811.64700 | | 809.62600 | 809.62600 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 05/05/2022 | Index Future | 821.25800 | | 821.25800 | | 819.21200 | 819.21200 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 04/08/2022 | Index Future | 831.19300 | | 831.19300 | | 829.14200 | 829.14200 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On 03/11/2022 | Index Future | 841.64600 | | 841.64600 | | 839.59500 | 839.59500 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 03/02/2022 | Index Future | 926.04200 | | 926.04200 | | 921.65400 | 921.65400 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 05/05/2022 | Index Future | 937.00800 | | 937.00800 | | 932.56600 | 932.56600 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 04/08/2022 | Index Future | 948.34300 | | 948.34300 | | 943.87100 | 943.87100 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On 03/11/2022 | Index Future | 960.26900 | | 960.26900 | | 955.77000 | 955.77000 | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On 03/02/2022 | Index Future | 820.18500 | | 820.18500 | | 816.57200 | 816.57200 | | | 0.00 | 0.00 | 0 | 193.0 |
| ALBI | On 05/05/2022 | Index Future | 829.89800 | | 829.89800 | | 826.24000 | 826.24000 | | | 0.00 | 0.00 | 0 | 29.0 |
| ALBI | On 04/08/2022 | Index Future | 839.93700 | | 839.93700 | | 836.25600 | 836.25600 | | | 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 03/11/2022 | Index Future | 850.50000 | | 850.50000 | | 846.79800 | 846.79800 | | | 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 03/02/2022 | Bond Future | 11.45961 | | 77.94565 | | 11.53893 | 77.53595 | | | 0.00 | 0.00 | 0 | 263.0 |
| ES33 | On 05/05/2022 | Bond Future | 11.69796 | | 75.11008 | | 11.78060 | 74.69577 | | | 0.00 | 0.00 | 0 | 87.0 |
| ES33 | On 04/08/2022 | Bond Future | 11.94673 | | 75.99897 | | 12.03257 | 75.58149 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 03/11/2022 | Bond Future | 12.19899 | | 73.23373 | | 12.28804 | 72.81358 | | | 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 03/02/2022 | Bond Future | 11.92214 | | 76.50555 | | 11.99566 | 76.07142 | | | 0.00 | 0.00 | 0 | 3,579.0 |
| ES42 | On 05/05/2022 | Bond Future | 12.14636 | | 73.17174 | | 12.22309 | 72.73265 | | | 0.00 | 0.00 | 0 | 1,190.0 |
| ES42 | On 04/08/2022 | Bond Future | 12.37393 | | 74.03609 | | 12.45367 | 73.59356 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 03/11/2022 | Bond Future | 12.60539 | | 70.76652 | | 12.68824 | 70.32092 | | | 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 03/02/2022 | GOVI | 809.56100 | | 809.56100 | | 806.02200 | 806.02200 | | | 0.00 | 0.00 | 0 | 983.0 |
| GOVI | On 05/05/2022 | GOVI | 819.14800 | | 819.14800 | | 815.56500 | 815.56500 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 04/08/2022 | GOVI | 829.05700 | | 829.05700 | | 825.45100 | 825.45100 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 03/11/2022 | GOVI | 839.48300 | | 839.48300 | | 835.85800 | 835.85800 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 03/02/2022 | Bond Future | 154.78632 | | 154.78632 | | 154.73167 | 154.73167 | | | 0.00 | 18,419,572.08 | 119 | 5,416.0 |
| I2025 | On 05/05/2022 | Bond Future | 156.65702 | | 156.65702 | | 156.60242 | 156.60242 | | | 0.00 | 5,952,966.76 | 38 | 164.0 |
| I2025 | On 04/08/2022 | Bond Future | 156.99816 | | 156.99816 | | 156.94724 | 156.94724 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 03/11/2022 | Bond Future | 158.98912 | | 158.98912 | | 158.94288 | 158.94288 | | | 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 03/02/2022 | Bond Future | 113.97073 | | 113.97073 | | 113.20088 | 113.20088 | | | 0.00 | 0.00 | 0 | 3,872.0 |
| I2029 | On 05/05/2022 | Bond Future | 114.15075 | | 114.15075 | | 113.37203 | 113.37203 | | | 0.00 | 46,231,053.75 | 405 | 591.0 |
| I2029 | On 04/08/2022 | Bond Future | 115.57394 | | 115.57394 | | 114.78870 | 114.78870 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 03/11/2022 | Bond Future | 115.81594 | | 115.81594 | | 115.02462 | 115.02462 | | | 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 03/02/2022 | Bond Future | 111.18708 | | 111.18708 | | 110.30683 | 110.30683 | | | 0.00 | 0.00 | 0 | 7,393.0 |
| I2033 | On 05/05/2022 | Bond Future | 111.25158 | | 111.25158 | | 110.36121 | 110.36121 | | | 0.00 | 0.00 | 0 | 2,121.0 |

| 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 | 04/08/2022 | | | Bond Future | 112.63865 | 112.63865 | | 111.74028 | 111.74028 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On | 03/11/2022 | | | Bond Future | 112.76286 | 112.76286 | | 111.85681 | 111.85681 | | | 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 | 03/02/2022 | | | Bond Future | 125.92124 | 125.92124 | | 125.90232 | 125.90232 | | | 0.00 | 0.00 | 0 | 6,294.0 |
| I2038 | On | 05/05/2022 | | | Bond Future | 127.44317 | 127.44317 | | 127.42453 | 127.42453 | | | 0.00 | 0.00 | 0 | 677.0 |
| I2038 | On | 04/08/2022 | | | Bond Future | 127.21872 | 127.21872 | | 127.20341 | 127.20341 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On | 03/11/2022 | | | Bond Future | 128.83218 | 128.83218 | | 128.82095 | 128.82095 | | | 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 | 03/02/2022 | | | Bond Future | 115.61406 | 115.61406 | | 114.62589 | 114.62589 | | | 0.00 | 0.00 | 0 | 15,506.0 |
| I2046 | On | 05/05/2022 | | | Bond Future | 115.12994 | 115.12994 | | 114.13013 | 114.13013 | | | 0.00 | 0.00 | 0 | 171.0 |
| I2046 | On | 04/08/2022 | | | Bond Future | 116.56557 | 116.56557 | | 115.55637 | 115.55637 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On | 03/11/2022 | | | Bond Future | 116.12129 | 116.12129 | | 115.10328 | 115.10328 | | | 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 | 03/02/2022 | | | Bond Future | 117.63926 | 117.63926 | | 116.73574 | 116.73574 | | | 0.00 | 0.00 | 0 | 9,280.0 |
| I2050 | On | 05/05/2022 | | | Bond Future | 119.06083 | 119.06083 | | 118.14691 | 118.14691 | | | 0.00 | 0.00 | 0 | 379.0 |
| I2050 | On | 04/08/2022 | | | Bond Future | 118.53184 | 118.53184 | | 117.60975 | 117.60975 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On | 03/11/2022 | | | Bond Future | 120.03508 | 120.03508 | | 119.10530 | 119.10530 | | | 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 | 03/02/2022 | | | Index Future | 305.69800 | 305.69800 | | 304.90100 | 304.90100 | | | 0.00 | 0.00 | 0 | 483.0 |
| IGOV | On | 05/05/2022 | | | Index Future | 309.39300 | 309.39300 | | 308.58500 | 308.58500 | | | 0.00 | 0.00 | 0 | 16.0 |
| IGOV | On | 04/08/2022 | | | Index Future | 313.21000 | 313.21000 | | 312.40000 | 312.40000 | | | 0.00 | 0.00 | 0 | 0.0 |
| IGOV | On | 03/11/2022 | | | Index Future | 317.22200 | 317.22200 | | 316.41100 | 316.41100 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On | 15/12/2021 | | | Jibar Tradeable Future | 3.88500 | 96.11500 | | 3.87500 | 96.12500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On | 19/01/2022 | | | Jibar Tradeable Future | 3.94500 | 96.05500 | | 3.93500 | 96.06500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On | 16/02/2022 | | | Jibar Tradeable Future | 4.19000 | 95.81000 | | 4.18000 | 95.82000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On | 16/03/2022 | | | Jibar Tradeable Future | 4.25500 | 95.74500 | | 4.25500 | 95.74500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On | 20/04/2022 | | | Jibar Tradeable Future | 4.57000 | 95.43000 | | 4.56000 | 95.44000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On | 18/05/2022 | | | Jibar Tradeable Future | 4.64000 | 95.36000 | | 4.62000 | 95.38000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On | 15/06/2022 | | | Jibar Tradeable Future | 4.90000 | 95.10000 | | 4.87000 | 95.13000 | | | 0.00 | 0.00 | 0 | 72.0 |
| JIBAR FUTURE | On | 21/09/2022 | | | Jibar Tradeable Future | 5.28500 | 94.71500 | | 5.26500 | 94.73500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On | 21/12/2022 | | | Jibar Tradeable Future | 5.73000 | 94.27000 | | 5.72000 | 94.28000 | | | 0.00 | 0.00 | 0 | 68.0 |
| JIBAR FUTURE | On | 15/03/2023 | | | Jibar Tradeable Future | 5.96000 | 94.04000 | | 5.96000 | 94.04000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On | 21/06/2023 | | | Jibar Tradeable Future | 6.26500 | 93.73500 | | 6.26500 | 93.73500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On | 20/09/2023 | | | Jibar Tradeable Future | 6.43500 | 93.56500 | | 6.43500 | 93.56500 | | | 0.00 | 0.00 | 0 | 75.0 |
| R186 | On | 03/02/2022 | | | Bond Future | 7.87997 | 111.81450 | | 7.95334 | 111.50442 | | 5.73 | 0.00 | 223,629,000.00 | 2,000 | 69,931.0 |
| R186 | On | 05/05/2022 | | | Bond Future | 8.09323 | 113.13813 | | 8.17162 | 112.82492 | | 5.72 | 0.00 | 0.00 | 0 | 4,514.0 |
| R186 | On | 05/05/2022 | 6.73 | Call | Bond Future | 129.03000 | 0.12903 | | 108.55000 | 0.10855 | 129.030 | 5.39 | 0.08 | 0.00 | 0 | 3,600.0 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Opt Inter |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|-----------|
| R186 | On 05/05/2022 | Bond Future | 7.28 | Call | 383.62000 | | 0.38362 | | 330.38000 | 0.33038 | 383.620 | 5.22 | 0.19 | 0.00 | 0 | 435.0 |
| R186 | On 05/05/2022 | Bond Future | 7.48 | Call | 587.98000 | | 0.58798 | | 514.14000 | 0.51414 | 587.980 | 5.34 | 0.26 | 0.00 | 0 | 3,600.0 |
| R186 | On 05/05/2022 | Bond Future | 7.88 | Call | 1,179.93000 | | 1.17993 | | 1,058.34000 | 1.05834 | 1,179.930 | 5.56 | 0.42 | 0.00 | 0 | 435.0 |
| R186 | On 05/05/2022 | Bond Future | 8.14 | Call | 1,691.78000 | | 1.69178 | | 1,537.62000 | 1.53762 | 1,691.780 | 5.68 | 0.53 | 0.00 | 0 | 454.0 |
| R186 | On 05/05/2022 | Bond Future | 8.35 | Call | 2,175.16000 | | 2.17516 | | 1,995.40000 | 1.99540 | 2,175.160 | 5.76 | 0.61 | 0.00 | 0 | 454.0 |
| R186 | On 05/05/2022 | Bond Future | 8.64 | Put | 781.11000 | | 0.78111 | | 882.27000 | 0.88227 | 781.110 | 5.88 | 0.29 | 0.00 | 0 | 4,035.0 |
| R186 | On 05/05/2022 | Bond Future | 8.94 | Put | 517.23000 | | 0.51723 | | 590.87000 | 0.59087 | 517.230 | 6.07 | 0.21 | 0.00 | 0 | 454.0 |
| R186 | On 05/05/2022 | Bond Future | 9.18 | Put | 369.47000 | | 0.36947 | | 425.59000 | 0.42559 | 369.470 | 6.22 | 0.16 | 0.00 | 0 | 454.0 |
| R186 | On 04/08/2022 | Bond Future | | | 8.32500 | | 109.18813 | | 8.40837 | 108.87384 | | 5.75 | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 04/08/2022 | Bond Future | 6.96 | Call | 266.58000 | | 0.26658 | | 231.61000 | 0.23161 | 266.580 | 5.06 | 0.12 | 0.00 | 0 | 3,600.0 |
| R186 | On 04/08/2022 | Bond Future | 7.96 | Call | 1,295.83000 | | 1.29583 | | 1,179.74000 | 1.17974 | 1,295.830 | 5.46 | 0.39 | 0.00 | 0 | 3,600.0 |
| R186 | On 04/08/2022 | Bond Future | 9.78 | Put | 501.28000 | | 0.50128 | | 557.71000 | 0.55771 | 501.280 | 6.53 | 0.16 | 0.00 | 0 | 3,600.0 |
| R186 | On 03/11/2022 | Bond Future | | | 8.56377 | | 110.59790 | | 8.65241 | 110.28376 | | 5.63 | 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 03/02/2022 | Bond Future | | | 322.06404 | | 322.06404 | | 322.07582 | 322.07582 | | | 0.00 | 0.00 | 0 | 1,132.0 |
| R197 | On 05/05/2022 | Bond Future | | | 325.95589 | | 325.95589 | | 325.96925 | 325.96925 | | | 0.00 | 0.00 | 0 | 237.0 |
| R197 | On 04/08/2022 | Bond Future | | | 321.65932 | | 321.65932 | | 321.68178 | 321.68178 | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 03/11/2022 | Bond Future | | | 325.73921 | | 325.73921 | | 325.77288 | 325.77288 | | | 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 03/02/2022 | Bond Future | | | 240.63640 | | 240.63640 | | 241.06368 | 241.06368 | | | 0.00 | 0.00 | 0 | 7,693.0 |
| R202 | On 05/05/2022 | Bond Future | | | 243.54418 | | 243.54418 | | 243.97766 | 243.97766 | | | 0.00 | 0.00 | 0 | 413.0 |
| R202 | On 04/08/2022 | Bond Future | | | 242.13978 | | 242.13978 | | 242.58564 | 242.58564 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 03/11/2022 | Bond Future | | | 245.21075 | | 245.21075 | | 245.67030 | 245.67030 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 07/12/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2023 | On 03/02/2022 | Bond Future | | | 5.19833 | | 106.02947 | | 5.20003 | 106.02771 | | 1.14 | 0.00 | 33,505,312.52 | 316 | 16,431.0 |
| R2023 | On 05/05/2022 | Bond Future | | | 5.32486 | | 103.37444 | | 5.32654 | 103.37311 | | 0.99 | 0.00 | 0.00 | 0 | 835.0 |
| R2023 | On 04/08/2022 | Bond Future | | | 5.51264 | | 104.60753 | | 5.50975 | 104.60913 | | 0.69 | 0.00 | 0.00 | 0 | 0.0 |
| R2023 | On 03/11/2022 | Bond Future | | | 5.89198 | | 102.03034 | | 5.87538 | 102.03545 | | 0.70 | 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 03/02/2022 | Bond Future | | | 9.51190 | | 91.85143 | | 9.60049 | 91.39168 | | 9.33 | 0.00 | 187,744,322.92 | 2,044 | 83,592.0 |
| R2030 | On 03/02/2022 | Bond Future | 8.39 | Call | 24.92000 | | 0.02492 | | 17.26000 | 0.01726 | 24.920 | 8.53 | 0.02 | 0.00 | 0 | 101.0 |
| R2030 | On 03/02/2022 | Bond Future | 8.85 | Call | 190.78000 | | 0.19078 | | 143.78000 | 0.14378 | 190.780 | 8.78 | 0.13 | 0.00 | 0 | 1,000.0 |
| R2030 | On 03/02/2022 | Bond Future | 9.20 | Call | 602.04000 | | 0.60204 | | 482.33000 | 0.48233 | 602.040 | 9.09 | 0.31 | 0.00 | 0 | 950.0 |
| R2030 | On 03/02/2022 | Bond Future | 9.35 | Put | 1,736.88000 | | 1.73688 | | 2,036.16000 | 2.03616 | 1,736.880 | 9.22 | 0.60 | 0.00 | 0 | 101.0 |
| R2030 | On 03/02/2022 | Bond Future | 9.60 | Call | 1,527.70000 | | 1.52770 | | 1,294.21000 | 1.29421 | 1,527.700 | 9.41 | 0.56 | 0.00 | 0 | 1,000.0 |

| 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 | 9.78 | Put | 725.76000 | 0.72576 | | 901.26000 | 0.90126 | 725.760 | 9.58 | 0.33 | 0.00 | 0 | 101.0 | |
| R2030 | On 03/02/2022 | Bond Future | 9.80 | Call | 2,178.82000 | 2.17882 | | 1,889.29000 | 1.88929 | 2,178.820 | 9.60 | 0.68 | 0.00 | 0 | 950.0 | |
| R2030 | On 03/02/2022 | Bond Future | 9.90 | Put | 554.17000 | 0.55417 | | 699.23000 | 0.69923 | 554.170 | 9.73 | 0.27 | 0.00 | 0 | 8,000.0 | |
| R2030 | On 03/02/2022 | Bond Future | 10.85 | Put | 46.67000 | 0.04667 | | 66.56000 | 0.06656 | 46.670 | 10.92 | 0.03 | 0.00 | 0 | 1,000.0 | |
| R2030 | On 05/05/2022 | Bond Future | | | 9.72569 | 92.93941 | | 9.81845 | 92.47461 | | 9.10 | 0.00 | 0.00 | 0 | 14,763.0 | |
| R2030 | On 05/05/2022 | Bond Future | 7.73 | Call | 41.36000 | 0.04136 | | 32.77000 | 0.03277 | 41.360 | 8.66 | 0.02 | 0.00 | 0 | 200.0 | |
| R2030 | On 05/05/2022 | Bond Future | 8.14 | Call | 112.76000 | 0.11276 | | 91.29000 | 0.09129 | 112.760 | 8.56 | 0.05 | 0.00 | 0 | 1,800.0 | |
| R2030 | On 05/05/2022 | Bond Future | 8.47 | Call | 232.09000 | 0.23209 | | 191.30000 | 0.19130 | 232.090 | 8.47 | 0.10 | 0.00 | 0 | 1,073.0 | |
| R2030 | On 05/05/2022 | Bond Future | 8.81 | Call | 461.64000 | 0.46164 | | 388.36000 | 0.38836 | 461.640 | 8.45 | 0.18 | 0.00 | 0 | 200.0 | |
| R2030 | On 05/05/2022 | Bond Future | 8.89 | Call | 546.46000 | 0.54646 | | 462.71000 | 0.46271 | 546.460 | 8.50 | 0.20 | 0.00 | 0 | 1,800.0 | |
| R2030 | On 05/05/2022 | Bond Future | 9.35 | Put | 3,162.08000 | 3.16208 | | 3,471.06000 | 3.47106 | 3,162.080 | 8.84 | 0.63 | 0.00 | 0 | 1,073.0 | |
| R2030 | On 05/05/2022 | Bond Future | 9.95 | Put | 1,610.14000 | 1.61014 | | 1,813.91000 | 1.81391 | 1,610.140 | 9.24 | 0.41 | 0.00 | 0 | 1,073.0 | |
| R2030 | On 05/05/2022 | Bond Future | 10.20 | Put | 1,188.82000 | 1.18882 | | 1,352.76000 | 1.35276 | 1,188.820 | 9.47 | 0.32 | 0.00 | 0 | 200.0 | |
| R2030 | On 05/05/2022 | Bond Future | 11.04 | Put | 422.50000 | 0.42250 | | 493.70000 | 0.49370 | 422.500 | 10.48 | 0.13 | 0.00 | 0 | 1,800.0 | |
| R2030 | On 04/08/2022 | Bond Future | | | 9.95612 | 90.02295 | | 10.05305 | 89.55485 | | 9.11 | 0.00 | 0.00 | 0 | 0.0 | |
| R2030 | On 04/08/2022 | Bond Future | 8.30 | Call | 277.90000 | 0.27790 | | 236.80000 | 0.23680 | 277.900 | 8.53 | 0.10 | 0.00 | 0 | 800.0 | |
| R2030 | On 04/08/2022 | Bond Future | 9.05 | Call | 861.34000 | 0.86134 | | 755.85000 | 0.75585 | 861.340 | 8.50 | 0.25 | 0.00 | 0 | 800.0 | |
| R2030 | On 04/08/2022 | Bond Future | 10.95 | Put | 1,056.08000 | 1.05608 | | 1,178.26000 | 1.17826 | 1,056.080 | 9.98 | 0.24 | 0.00 | 0 | 800.0 | |
| R2030 | On 03/11/2022 | Bond Future | | | 10.17762 | 91.19319 | | 10.27862 | 90.72259 | | 8.82 | 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 03/02/2022 | Bond Future | | | 9.95694 | 92.20552 | | 10.03998 | 91.72273 | | 10.22 | 0.00 | 0.00 | 0 | 124,446.0 | |
| R2032 | On 03/02/2022 | Bond Future | 8.91 | Call | 26.88000 | 0.02688 | | 18.66000 | 0.01866 | 26.880 | 8.96 | 0.02 | 0.00 | 0 | 198.0 | |
| R2032 | On 03/02/2022 | Bond Future | 9.14 | Call | 87.01000 | 0.08701 | | 63.26000 | 0.06326 | 87.010 | 9.10 | 0.06 | 0.00 | 0 | 97.0 | |
| R2032 | On 03/02/2022 | Bond Future | 9.58 | Call | 511.88000 | 0.51188 | | 407.14000 | 0.40714 | 511.880 | 9.66 | 0.26 | 0.00 | 0 | 400.0 | |
| R2032 | On 03/02/2022 | Bond Future | 9.62 | Call | 581.97000 | 0.58197 | | 466.35000 | 0.46635 | 581.970 | 9.73 | 0.28 | 0.00 | 0 | 210.0 | |
| R2032 | On 03/02/2022 | Bond Future | 9.81 | Put | 1,856.44000 | 1.85644 | | 2,167.27000 | 2.16727 | 1,856.440 | 10.01 | 0.59 | 0.00 | 0 | 198.0 | |
| R2032 | On 03/02/2022 | Bond Future | 9.90 | Call | 1,232.08000 | 1.23208 | | 1,031.86000 | 1.03186 | 1,232.080 | 10.11 | 0.47 | 0.00 | 0 | 900.0 | |
| R2032 | On 03/02/2022 | Bond Future | 9.90 | Put | 1,565.16000 | 1.56516 | | 1,847.73000 | 1.84773 | 1,565.160 | 10.11 | 0.53 | 0.00 | 0 | 900.0 | |
| R2032 | On 03/02/2022 | Bond Future | 10.04 | Call | 1,662.28000 | 1.66228 | | 1,417.73000 | 1.41773 | 1,662.280 | 10.27 | 0.56 | 0.00 | 0 | 100.0 | |
| R2032 | On 03/02/2022 | Bond Future | 10.14 | Put | 951.23000 | 0.95123 | | 1,158.67000 | 1.15867 | 951.230 | 10.38 | 0.38 | 0.00 | 0 | 97.0 | |
| R2032 | On 03/02/2022 | Bond Future | 10.35 | Put | 590.68000 | 0.59068 | | 739.61000 | 0.73961 | 590.680 | 10.66 | 0.26 | 0.00 | 0 | 400.0 | |
| R2032 | On 03/02/2022 | Bond Future | 10.45 | Put | 466.86000 | 0.46686 | | 592.00000 | 0.59200 | 466.860 | 10.81 | 0.22 | 0.00 | 0 | 198.0 | |
| R2032 | On 03/02/2022 | Bond Future | 10.53 | Put | 385.32000 | 0.38532 | | 493.45000 | 0.49345 | 385.320 | 10.94 | 0.18 | 0.00 | 0 | 210.0 | |
| R2032 | On 03/02/2022 | Bond Future | 10.66 | Put | 280.74000 | 0.28074 | | 365.14000 | 0.36514 | 280.740 | 11.16 | 0.14 | 0.00 | 0 | 97.0 | |
| R2032 | On 03/02/2022 | Bond Future | 10.90 | Put | 153.50000 | 0.15350 | | 205.24000 | 0.20524 | 153.500 | 11.57 | 0.08 | 0.00 | 0 | 900.0 | |
| R2032 | On 03/02/2022 | Bond Future | 10.95 | Put | 135.02000 | 0.13502 | | 181.54000 | 0.18154 | 135.020 | 11.66 | 0.07 | 0.00 | 0 | 400.0 | |
| R2032 | On 03/02/2022 | Bond Future | 11.13 | Put | 81.59000 | 0.08159 | | 112.25000 | 0.11225 | 81.590 | 11.87 | 0.05 | 0.00 | 0 | 210.0 | |
| R2032 | On 05/05/2022 | Bond Future | | | 10.15793 | 89.15088 | | 10.24448 | 88.66282 | | 10.35 | 0.00 | 0.00 | 0 | 20,406.0 | |
| R2032 | On 05/05/2022 | Bond Future | 9.58 | Call | 886.59000 | 0.88659 | | 764.18000 | 0.76418 | 886.590 | 9.57 | 0.28 | 0.00 | 0 | 780.0 | |
| R2032 | On 05/05/2022 | Bond Future | 10.18 | Call | 2,342.78000 | 2.34278 | | 2,104.54000 | 2.10454 | 2,342.780 | 10.29 | 0.52 | 0.00 | 0 | 780.0 | |
| R2032 | On 05/05/2022 | Bond Future | 10.29 | Call | 2,685.20000 | 2.68520 | | 2,426.04000 | 2.42604 | 2,685.200 | 10.39 | 0.56 | 0.00 | 0 | 993.0 | |
| R2032 | On 05/05/2022 | Bond Future | 10.98 | Put | 821.33000 | 0.82133 | | 941.57000 | 0.94157 | 821.330 | 11.27 | 0.22 | 0.00 | 0 | 993.0 | |

| 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 | 05/05/2022 | Bond Future | 11.18 | Put | 639.91000 | 0.63991 | | 737.84000 | 0.73784 | 639.910 | 11.58 | 0.18 | 0.00 | 0 | 780.0 |
| R2032 | On | 04/08/2022 | Bond Future | | | 10.36712 | 90.19142 | | 10.45703 | 89.69978 | | 9.87 | 0.00 | 0.00 | 0 | 0.0 |
| R2032 | On | 04/08/2022 | Bond Future | 8.97 | Call | 365.60000 | 0.36560 | | 313.03000 | 0.31303 | 365.600 | 8.91 | 0.12 | 0.00 | 0 | 800.0 |
| R2032 | On | 04/08/2022 | Bond Future | 9.72 | Call | 1,246.77000 | 1.24677 | | 1,107.10000 | 1.10710 | 1,246.770 | 9.16 | 0.31 | 0.00 | 0 | 800.0 |
| R2032 | On | 04/08/2022 | Bond Future | 11.60 | Put | 872.26000 | 0.87226 | | 974.68000 | 0.97468 | 872.260 | 11.10 | 0.19 | 0.00 | 0 | 800.0 |
| R2032 | On | 03/11/2022 | Bond Future | | | 10.57756 | 87.21845 | | 10.67087 | 86.72389 | | 10.05 | 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 |
| R2035 | On | 03/02/2022 | Bond Future | | | 10.51329 | 92.44273 | | 10.59129 | 91.94318 | | 11.42 | 0.00 | 0.00 | 0 | 108,629.0 |
| R2035 | On | 03/02/2022 | Bond Future | 9.70 | Call | 109.13000 | 0.10913 | | 82.18000 | 0.08218 | 109.130 | 10.29 | 0.07 | 0.00 | 0 | 683.0 |
| R2035 | On | 03/02/2022 | Bond Future | 9.92 | Call | 279.10000 | 0.27910 | | 218.86000 | 0.21886 | 279.100 | 10.57 | 0.15 | 0.00 | 0 | 200.0 |
| R2035 | On | 03/02/2022 | Bond Future | 10.10 | Call | 530.31000 | 0.53031 | | 428.95000 | 0.42895 | 530.310 | 10.85 | 0.24 | 0.00 | 0 | 280.0 |
| R2035 | On | 03/02/2022 | Bond Future | 10.24 | Call | 813.33000 | 0.81333 | | 672.69000 | 0.67269 | 813.330 | 11.09 | 0.33 | 0.00 | 0 | 500.0 |
| R2035 | On | 03/02/2022 | Bond Future | 10.26 | Call | 859.59000 | 0.85959 | | 713.00000 | 0.71300 | 859.590 | 11.12 | 0.34 | 0.00 | 0 | 200.0 |
| R2035 | On | 03/02/2022 | Bond Future | 10.34 | Put | 2,182.71000 | 2.18271 | | 2,511.26000 | 2.51126 | 2,182.710 | 11.22 | 0.61 | 0.00 | 0 | 500.0 |
| R2035 | On | 03/02/2022 | Bond Future | 10.35 | Call | 1,084.85000 | 1.08485 | | 910.73000 | 0.91073 | 1,084.850 | 11.23 | 0.40 | 0.00 | 0 | 1,600.0 |
| R2035 | On | 03/02/2022 | Bond Future | 10.61 | Put | 1,298.03000 | 1.29803 | | 1,540.52000 | 1.54052 | 1,298.030 | 11.56 | 0.43 | 0.00 | 0 | 200.0 |
| R2035 | On | 03/02/2022 | Bond Future | 10.65 | Put | 1,194.53000 | 1.19453 | | 1,424.49000 | 1.42449 | 1,194.530 | 11.61 | 0.41 | 0.00 | 0 | 683.0 |
| R2035 | On | 03/02/2022 | Bond Future | 11.03 | Put | 520.47000 | 0.52047 | | 648.11000 | 0.64811 | 520.470 | 12.26 | 0.21 | 0.00 | 0 | 280.0 |
| R2035 | On | 03/02/2022 | Bond Future | 11.05 | Put | 497.39000 | 0.49739 | | 620.70000 | 0.62070 | 497.390 | 12.30 | 0.20 | 0.00 | 0 | 1,600.0 |
| R2035 | On | 03/02/2022 | Bond Future | 11.11 | Put | 433.82000 | 0.43382 | | 544.82000 | 0.54482 | 433.820 | 12.42 | 0.18 | 0.00 | 0 | 200.0 |
| R2035 | On | 03/02/2022 | Bond Future | 11.28 | Put | 292.28000 | 0.29228 | | 373.58000 | 0.37358 | 292.280 | 12.76 | 0.13 | 0.00 | 0 | 200.0 |
| R2035 | On | 03/02/2022 | Bond Future | 11.33 | Put | 259.76000 | 0.25976 | | 333.69000 | 0.33369 | 259.760 | 12.85 | 0.12 | 0.00 | 0 | 500.0 |
| R2035 | On | 03/02/2022 | Bond Future | 11.39 | Put | 225.28000 | 0.22528 | | 291.14000 | 0.29114 | 225.280 | 12.97 | 0.10 | 0.00 | 0 | 683.0 |
| R2035 | On | 03/02/2022 | Bond Future | 11.73 | Put | 93.33000 | 0.09333 | | 125.24000 | 0.12524 | 93.330 | 13.48 | 0.05 | 0.00 | 0 | 280.0 |
| R2035 | On | 03/02/2022 | Bond Future | 11.88 | Put | 61.54000 | 0.06154 | | 84.02000 | 0.08402 | 61.540 | 13.67 | 0.03 | 0.00 | 0 | 1,800.0 |
| R2035 | On | 05/05/2022 | Bond Future | | | 10.70932 | 89.05920 | | 10.79041 | 88.55417 | | 11.63 | 0.00 | 0.00 | 0 | 8,926.0 |
| R2035 | On | 05/05/2022 | Bond Future | 10.72 | Call | 2,602.22000 | 2.60222 | | 2,357.21000 | 2.35721 | 2,602.220 | 11.60 | 0.52 | 0.00 | 0 | 1,200.0 |
| R2035 | On | 05/05/2022 | Bond Future | 10.82 | Put | 2,253.75000 | 2.25375 | | 2,494.44000 | 2.49444 | 2,253.750 | 11.71 | 0.44 | 0.00 | 0 | 1,200.0 |
| R2035 | On | 05/05/2022 | Bond Future | 12.64 | Put | 257.12000 | 0.25712 | | 298.28000 | 0.29828 | 257.120 | 14.66 | 0.07 | 0.00 | 0 | 1,200.0 |
| R2035 | On | 04/08/2022 | Bond Future | | | 10.91528 | 90.09622 | | 10.99937 | 89.58744 | | 11.05 | 0.00 | 0.00 | 0 | 0.0 |
| R2035 | On | 04/08/2022 | Bond Future | 9.53 | Call | 417.25000 | 0.41725 | | 361.52000 | 0.36152 | 417.250 | 9.94 | 0.12 | 0.00 | 0 | 400.0 |
| R2035 | On | 04/08/2022 | Bond Future | 9.84 | Call | 708.21000 | 0.70821 | | 621.62000 | 0.62162 | 708.210 | 9.95 | 0.19 | 0.00 | 0 | 100.0 |
| R2035 | On | 04/08/2022 | Bond Future | 10.53 | Call | 2,036.23000 | 2.03623 | | 1,847.92000 | 1.84792 | 2,036.230 | 10.60 | 0.40 | 0.00 | 0 | 400.0 |
| R2035 | On | 04/08/2022 | Bond Future | 10.64 | Put | 4,026.73000 | 4.02673 | | 4,329.42000 | 4.32942 | 4,026.730 | 10.72 | 0.57 | 0.00 | 0 | 100.0 |
| R2035 | On | 04/08/2022 | Bond Future | 11.13 | Put | 2,578.47000 | 2.57847 | | 2,804.36000 | 2.80436 | 2,578.470 | 11.17 | 0.42 | 0.00 | 0 | 100.0 |
| R2035 | On | 04/08/2022 | Bond Future | 12.18 | Put | 988.84000 | 0.98884 | | 1,094.54000 | 1.09454 | 988.840 | 12.59 | 0.19 | 0.00 | 0 | 400.0 |
| R2035 | On | 03/11/2022 | Bond Future | | | 11.12179 | 86.79222 | | 11.20888 | 86.28010 | | 11.28 | 0.00 | 0.00 | 0 | 0.0 |
| R2035 | On | 28/02/2035 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2037 | On | 03/02/2022 | Bond Future | | | 10.70222 | 83.92329 | | 10.77983 | 83.42274 | | 12.60 | 0.00 | 0.00 | 0 | 119,322.0 |
| R2037 | On | 05/05/2022 | Bond Future | | | 10.89585 | 84.91753 | | 10.97650 | 84.41134 | | 12.25 | 0.00 | 0.00 | 0 | 11,855.0 |
| R2037 | On | 04/08/2022 | Bond Future | | | 11.10106 | 81.65222 | | 11.18468 | 81.14225 | | 12.26 | 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 04/08/2022 | Bond Future | 10.10 | Call | 826.07000 | | 0.82607 | | 728.82000 | 0.72882 | 826.070 | 11.19 | 0.21 | 0.00 | 0 | 50.0 |
| R2037 | On 04/08/2022 | Bond Future | 10.90 | Put | 3,850.21000 | | 3.85021 | | 4,140.11000 | 4.14011 | 3,850.210 | 12.16 | 0.54 | 0.00 | 0 | 50.0 |
| R2037 | On 04/08/2022 | Bond Future | 11.21 | Call | 3,573.48000 | | 3.57348 | | 3,305.04000 | 3.30504 | 3,573.480 | 12.47 | 0.55 | 0.00 | 0 | 1,050.0 |
| R2037 | On 04/08/2022 | Bond Future | 11.42 | Put | 2,404.60000 | | 2.40460 | | 2,615.38000 | 2.61538 | 2,404.600 | 12.74 | 0.39 | 0.00 | 0 | 50.0 |
| R2037 | On 04/08/2022 | Bond Future | 11.95 | Put | 1,504.74000 | | 1.50474 | | 1,650.58000 | 1.65058 | 1,504.740 | 13.61 | 0.26 | 0.00 | 0 | 1,050.0 |
| R2037 | On 03/11/2022 | Bond Future | | | 11.29484 | | 82.71886 | | 11.38129 | 82.20538 | | 11.92 | 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 03/02/2022 | Bond Future | | | 10.83963 | | 85.76665 | | 10.90689 | 85.30147 | | 13.15 | 0.00 | 346,497,266.00 | 4,040 | 89,887.0 |
| R2040 | On 03/02/2022 | Bond Future | 10.60 | Call | 959.53000 | | 0.95953 | | 819.50000 | 0.81950 | 959.530 | 12.93 | 0.35 | 0.00 | 0 | 2,000.0 |
| R2040 | On 05/05/2022 | Bond Future | | | 11.02825 | | 86.78271 | | 11.09814 | 86.31233 | | 12.77 | 0.00 | 0.00 | 0 | 8,568.0 |
| R2040 | On 05/05/2022 | Bond Future | 9.82 | Call | 252.82000 | | 0.25282 | | 215.98000 | 0.21598 | 252.820 | 11.35 | 0.09 | 0.00 | 0 | 1,200.0 |
| R2040 | On 05/05/2022 | Bond Future | 10.57 | Call | 1,385.05000 | | 1.38505 | | 1,243.27000 | 1.24327 | 1,385.050 | 12.21 | 0.33 | 0.00 | 0 | 1,200.0 |
| R2040 | On 05/05/2022 | Bond Future | 13.04 | Put | 269.06000 | | 0.26906 | | 306.17000 | 0.30617 | 269.060 | 16.47 | 0.07 | 0.00 | 0 | 1,200.0 |
| R2040 | On 04/08/2022 | Bond Future | | | 11.22788 | | 83.28842 | | 11.30032 | 82.81475 | | 12.80 | 0.00 | 0.00 | 0 | 0.0 |
| R2040 | On 04/08/2022 | Bond Future | 9.70 | Call | 336.74000 | | 0.33674 | | 296.05000 | 0.29605 | 336.740 | 11.58 | 0.10 | 0.00 | 0 | 460.0 |
| R2040 | On 04/08/2022 | Bond Future | 10.70 | Call | 1,814.17000 | | 1.81417 | | 1,659.55000 | 1.65955 | 1,814.170 | 12.18 | 0.35 | 0.00 | 0 | 460.0 |
| R2040 | On 04/08/2022 | Bond Future | 12.24 | Put | 1,345.43000 | | 1.34543 | | 1,464.25000 | 1.46425 | 1,345.430 | 14.30 | 0.23 | 0.00 | 0 | 460.0 |
| R2040 | On 03/11/2022 | Bond Future | | | 11.41597 | | 84.37698 | | 11.49081 | 83.90034 | | 12.43 | 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 03/02/2022 | Bond Future | | | 10.87961 | | 82.52185 | | 10.95171 | 82.01473 | | 13.78 | 0.00 | 412,609,250.00 | 5,000 | 59,613.0 |
| R2044 | On 05/05/2022 | Bond Future | | | 11.05890 | | 83.49945 | | 11.13381 | 82.98666 | | 13.38 | 0.00 | 0.00 | 0 | 5,735.0 |
| R2044 | On 04/08/2022 | Bond Future | | | 11.24831 | | 80.09200 | | 11.32600 | 79.57526 | | 13.41 | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On 03/11/2022 | Bond Future | | | 11.42636 | | 81.13896 | | 11.50667 | 80.61859 | | 13.03 | 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 03/02/2022 | Bond Future | | | 10.82272 | | 85.95754 | | 10.89473 | 85.43510 | | 13.50 | 0.00 | 644,681,550.00 | 7,500 | 192,221.0 |
| R2048 | On 03/02/2022 | Bond Future | 10.20 | Call | 262.98000 | | 0.26298 | | 208.37000 | 0.20837 | 262.980 | 12.65 | 0.13 | 0.00 | 0 | 900.0 |
| R2048 | On 03/02/2022 | Bond Future | 10.30 | Call | 388.21000 | | 0.38821 | | 312.55000 | 0.31255 | 388.210 | 12.79 | 0.18 | 0.00 | 0 | 1,300.0 |
| R2048 | On 03/02/2022 | Bond Future | 10.40 | Call | 555.47000 | | 0.55547 | | 454.40000 | 0.45440 | 555.470 | 12.97 | 0.23 | 0.00 | 0 | 100.0 |
| R2048 | On 03/02/2022 | Bond Future | 10.90 | Call | 2,051.27000 | | 2.05127 | | 1,787.65000 | 1.78765 | 2,051.270 | 13.75 | 0.56 | 0.00 | 0 | 900.0 |
| R2048 | On 03/02/2022 | Bond Future | 11.00 | Call | 2,481.26000 | | 2.48126 | | 2,184.49000 | 2.18449 | 2,481.260 | 13.92 | 0.62 | 0.00 | 0 | 1,400.0 |
| R2048 | On 05/05/2022 | Bond Future | | | 10.99094 | | 82.56038 | | 11.06575 | 82.03202 | | 13.81 | 0.00 | 0.00 | 0 | 2,035.0 |
| R2048 | On 04/08/2022 | Bond Future | | | 11.16644 | | 83.52061 | | 11.24397 | 82.98817 | | 13.14 | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On 03/11/2022 | Bond Future | | | 11.34079 | | 80.19510 | | 11.42103 | 79.65878 | | 13.45 | 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 03/02/2022 | Bond Future | | | 10.47356 | | 71.42821 | | 10.55053 | 70.99654 | | 12.73 | 0.00 | 0.00 | 0 | 20,306.0 |
| R209 | On 05/05/2022 | Bond Future | | | 10.64957 | | 69.13277 | | 10.72933 | 68.69628 | | 12.94 | 0.00 | 0.00 | 0 | 5,396.0 |
| R209 | On 05/05/2022 | Bond Future | 9.75 | Call | 406.55000 | | 0.40655 | | 344.35000 | 0.34435 | 406.550 | 11.39 | 0.16 | 0.00 | 0 | 8,525.0 |
| R209 | On 05/05/2022 | Bond Future | 10.75 | Put | 1,952.88000 | | 1.95288 | | 2,161.52000 | 2.16152 | 1,952.880 | 12.94 | 0.44 | 0.00 | 0 | 12,050.0 |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R209 | On 05/05/2022 | Bond Future | 12.00 | Put | 416.26000 | | 0.41626 | | 478.25000 | 0.47825 | 416.260 | 15.15 | 0.12 | 0.00 | 0 | 12,050.0 |
| R209 | On 04/08/2022 | Bond Future | | | 10.83067 | | 69.93797 | | 10.91306 | 69.49803 | | 12.34 | 0.00 | 0.00 | 0 | 0.0 |
| R209 | On 03/11/2022 | Bond Future | | | 11.01081 | | 67.70841 | | 11.09582 | 67.26539 | | 12.56 | 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 03/02/2022 | Bond Future | | | 212.71687 | | 212.71687 | | 212.82050 | 212.82050 | | | 0.00 | 11,273,994.11 | 53 | 1,449.0 |
| R210 | On 05/05/2022 | Bond Future | | | 212.43546 | | 212.43546 | | 212.54127 | 212.54127 | | | 0.00 | 3,398,967.36 | 16 | 104.0 |
| R210 | On 04/08/2022 | Bond Future | | | 215.08422 | | 215.08422 | | 215.19724 | 215.19724 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On 03/11/2022 | Bond Future | | | 214.89737 | | 214.89737 | | 215.01901 | 215.01901 | | | 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 31/01/2022 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 03/02/2022 | Bond Future | | | 9.77880 | | 86.65892 | | 9.86197 | 86.22202 | | 10.02 | 0.00 | 0.00 | 0 | 22,660.0 |
| R213 | On 03/02/2022 | Bond Future | 8.63 | Call | 18.87000 | | 0.01887 | | 13.20000 | 0.01320 | 18.870 | 8.96 | 0.02 | 0.00 | 0 | 200.0 |
| R213 | On 03/02/2022 | Bond Future | 8.80 | Call | 43.79000 | | 0.04379 | | 31.47000 | 0.03147 | 43.790 | 8.98 | 0.04 | 0.00 | 0 | 102.0 |
| R213 | On 03/02/2022 | Bond Future | 9.15 | Call | 211.02000 | | 0.21102 | | 162.42000 | 0.16242 | 211.020 | 9.35 | 0.14 | 0.00 | 0 | 220.0 |
| R213 | On 03/02/2022 | Bond Future | 9.22 | Call | 273.24000 | | 0.27324 | | 212.95000 | 0.21295 | 273.240 | 9.42 | 0.17 | 0.00 | 0 | 430.0 |
| R213 | On 03/02/2022 | Bond Future | 9.58 | Put | 1,878.35000 | | 1.87835 | | 2,172.45000 | 2.17245 | 1,878.350 | 9.86 | 0.62 | 0.00 | 0 | 200.0 |
| R213 | On 03/02/2022 | Bond Future | 9.76 | Put | 1,347.03000 | | 1.34703 | | 1,591.69000 | 1.59169 | 1,347.030 | 10.03 | 0.50 | 0.00 | 0 | 102.0 |
| R213 | On 03/02/2022 | Bond Future | 10.00 | Put | 820.40000 | | 0.82040 | | 999.38000 | 0.99938 | 820.400 | 10.27 | 0.36 | 0.00 | 0 | 430.0 |
| R213 | On 03/02/2022 | Bond Future | 10.15 | Put | 590.32000 | | 0.59032 | | 732.52000 | 0.73252 | 590.320 | 10.48 | 0.28 | 0.00 | 0 | 200.0 |
| R213 | On 03/02/2022 | Bond Future | 10.17 | Put | 564.23000 | | 0.56423 | | 701.88000 | 0.70188 | 564.230 | 10.51 | 0.27 | 0.00 | 0 | 220.0 |
| R213 | On 03/02/2022 | Bond Future | 10.25 | Put | 469.53000 | | 0.46953 | | 589.86000 | 0.58986 | 469.530 | 10.62 | 0.23 | 0.00 | 0 | 102.0 |
| R213 | On 03/02/2022 | Bond Future | 10.60 | Put | 203.41000 | | 0.20341 | | 266.19000 | 0.26619 | 203.410 | 11.17 | 0.11 | 0.00 | 0 | 430.0 |
| R213 | On 03/02/2022 | Bond Future | 10.67 | Put | 170.85000 | | 0.17085 | | 225.36000 | 0.22536 | 170.850 | 11.28 | 0.10 | 0.00 | 0 | 220.0 |
| R213 | On 05/05/2022 | Bond Future | | | 9.97648 | | 84.15302 | | 10.06317 | 83.71129 | | 10.08 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 04/08/2022 | Bond Future | | | 10.18564 | | 85.13601 | | 10.27574 | 84.69116 | | 9.64 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 03/11/2022 | Bond Future | | | 10.39788 | | 82.71020 | | 10.49144 | 82.26274 | | 9.76 | 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 03/02/2022 | Bond Future | | | 10.82829 | | 68.26916 | | 10.90023 | 67.85613 | | 13.65 | 0.00 | 0.00 | 0 | 17,604.0 |
| R214 | On 05/05/2022 | Bond Future | | | 10.99764 | | 65.79777 | | 11.07216 | 65.38021 | | 13.93 | 0.00 | 0.00 | 0 | 441.0 |
| R214 | On 04/08/2022 | Bond Future | | | 11.17400 | | 66.56307 | | 11.25103 | 66.14220 | | 13.27 | 0.00 | 0.00 | 0 | 0.0 |
| R214 | On 03/11/2022 | Bond Future | | | 11.34928 | | 64.15166 | | 11.42878 | 63.72775 | | 13.58 | 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 |
|--------------------------------|--------|---------------|--------------------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|--------------------|
| 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 : | | | | | | | | | | | 1,933,943,255.50 | 21,531 | 1 204 681.0 |
| Grand Total: | | | | | | | | | | | 1,933,943,255.50 | 21,531 | 1 204 681.0 |