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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/12/2021

| 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 | | | | | | | | | | | | | | |
| AL37 | On 03/02/2022 | Index Future | 813.02700 | 813.02700 | 813.02700 | 814.30800 | 814.30800 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 05/05/2022 | Index Future | 822.60800 | 822.60800 | 822.60800 | 823.91900 | 823.91900 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 04/08/2022 | Index Future | 832.52500 | 832.52500 | 832.52500 | 833.85600 | 833.85600 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 03/11/2022 | Index Future | 842.95300 | 842.95300 | 842.95300 | 844.30500 | 844.30500 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/02/2022 | Index Future | 933.49500 | 933.49500 | 933.49500 | 934.96700 | 934.96700 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 05/05/2022 | Index Future | 944.49700 | 944.49700 | 944.49700 | 946.00200 | 946.00200 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 04/08/2022 | Index Future | 955.88300 | 955.88300 | 955.88300 | 957.41200 | 957.41200 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/11/2022 | Index Future | 967.85600 | 967.85600 | 967.85600 | 969.41000 | 969.41000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 03/02/2022 | Index Future | 828.44800 | 828.44800 | 828.44800 | 829.92100 | 829.92100 | | | | 0.00 | 0.00 | 0 | 193.00 |
| ALBI | On 05/05/2022 | Index Future | 838.21100 | 838.21100 | 838.21100 | 839.71700 | 839.71700 | | | | 0.00 | 0.00 | 0 | 29.00 |
| ALBI | On 04/08/2022 | Index Future | 848.31600 | 848.31600 | 848.31600 | 849.84400 | 849.84400 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 03/11/2022 | Index Future | 858.94200 | 858.94200 | 858.94200 | 860.49400 | 860.49400 | | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| ES23 | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23A | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26 | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 03/02/2022 | Bond Future | 11.26738 | 78.95160 | | 11.23436 | 79.12627 | | | 0.00 | 0.00 | 0 | 263.00 |
| ES33 | On 05/05/2022 | Bond Future | 11.49823 | 76.12485 | | 11.46375 | 76.30198 | | | 0.00 | 0.00 | 0 | 87.00 |
| ES33 | On 04/08/2022 | Bond Future | 11.73888 | 77.02366 | | 11.70288 | 77.20315 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 03/11/2022 | Bond Future | 11.98283 | 74.26782 | | 11.94526 | 74.44963 | | | 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 | 11.72241 | 77.70666 | | 11.68915 | 77.90980 | | | 0.00 | 0.00 | 0 | 3,579.00 |
| ES42 | On 05/05/2022 | Bond Future | 11.93846 | 74.38398 | | 11.90370 | 74.58993 | | | 0.00 | 0.00 | 0 | 1,190.00 |
| ES42 | On 04/08/2022 | Bond Future | 12.15748 | 75.26066 | | 12.12120 | 75.46932 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 03/11/2022 | Bond Future | 12.37997 | 72.00315 | | 12.34208 | 72.21455 | | | 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 | 817.51300 | 817.51300 | | 818.95400 | 818.95400 | | | 0.00 | 0.00 | 0 | 987.00 |
| GOVI | On 05/05/2022 | GOVI | 827.14700 | 827.14700 | | 828.62000 | 828.62000 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 04/08/2022 | GOVI | 837.11900 | 837.11900 | | 838.61400 | 838.61400 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 03/11/2022 | GOVI | 847.60400 | 847.60400 | | 849.12300 | 849.12300 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 03/02/2022 | Bond Future | 155.24663 | 155.24663 | | 155.05781 | 155.05781 | | | 0.00 | 0.00 | 0 | 5,554.00 |
| I2025 | On 05/05/2022 | Bond Future | 157.11618 | 157.11618 | | 156.92576 | 156.92576 | | | 0.00 | 0.00 | 0 | 164.00 |
| I2025 | On 04/08/2022 | Bond Future | 157.45575 | 157.45575 | | 157.26318 | 157.26318 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 03/11/2022 | Bond Future | 159.44538 | 159.44538 | | 159.25060 | 159.25060 | | | 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 | 113.50416 | 113.50416 | | 113.49809 | 113.49809 | | | 0.00 | 0.00 | 0 | 3,872.00 |
| I2029 | On 05/05/2022 | Bond Future | 113.66993 | 113.66993 | | 113.66425 | 113.66425 | | | 0.00 | 0.00 | 0 | 591.00 |
| I2029 | On 04/08/2022 | Bond Future | 115.08298 | 115.08298 | | 115.07745 | 115.07745 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 03/11/2022 | Bond Future | 115.31234 | 115.31234 | | 115.30691 | 115.30691 | | | 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 | 113.27974 | 113.27974 | | 113.27331 | 113.27331 | | | 0.00 | 0.00 | 0 | 7,281.00 |
| I2033 | On 05/05/2022 | Bond Future | 113.36072 | 113.36072 | | 113.35468 | 113.35468 | | | 0.00 | 0.00 | 0 | 2,121.00 |
| I2033 | On 04/08/2022 | Bond Future | 114.76988 | 114.76988 | | 114.76395 | 114.76395 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 03/11/2022 | Bond Future | 114.91457 | 114.91457 | | 114.90872 | 114.90872 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|------------------------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| I2033 | On 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 | 128.15129 | 128.15129 | 127.64432 | 127.64432 | | | 0.00 | 0.00 | 0 | 6,104.00 |
| I2038 | On 05/05/2022 | | Bond Future | 129.69453 | 129.69453 | 129.18209 | 129.18209 | | | 0.00 | 0.00 | 0 | 677.00 |
| I2038 | On 04/08/2022 | | Bond Future | 129.49173 | 129.49173 | 128.97296 | 128.97296 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 03/11/2022 | | Bond Future | 131.12815 | 131.12815 | 130.60309 | 130.60309 | | | 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 | 118.46133 | 118.46133 | 118.45435 | 118.45435 | | | 0.00 | 0.00 | 0 | 15,506.00 |
| I2046 | On 05/05/2022 | | Bond Future | 118.00078 | 118.00078 | 117.99402 | 117.99402 | | | 0.00 | 0.00 | 0 | 171.00 |
| I2046 | On 04/08/2022 | | Bond Future | 119.46777 | 119.46777 | 119.46105 | 119.46105 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 03/11/2022 | | Bond Future | 119.05292 | 119.05292 | 119.04642 | 119.04642 | | | 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 | 120.42480 | 120.42480 | 120.41775 | 120.41775 | | | 0.00 | 0.00 | 0 | 9,280.00 |
| I2050 | On 05/05/2022 | | Bond Future | 121.87491 | 121.87491 | 121.86810 | 121.86810 | | | 0.00 | 0.00 | 0 | 379.00 |
| I2050 | On 04/08/2022 | | Bond Future | 121.37427 | 121.37427 | 121.36771 | 121.36771 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 03/11/2022 | | Bond Future | 122.90812 | 122.90812 | 122.90159 | 122.90159 | | | 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 |
| I GOV | On 03/02/2022 | | Index Future | 309.78500 | 309.78500 | 309.53100 | 309.53100 | | | 0.00 | 0.00 | 0 | 483.00 |
| I GOV | On 05/05/2022 | | Index Future | 313.51200 | 313.51200 | 313.26100 | 313.26100 | | | 0.00 | 0.00 | 0 | 16.00 |
| I GOV | On 04/08/2022 | | Index Future | 317.36700 | 317.36700 | 317.11400 | 317.11400 | | | 0.00 | 0.00 | 0 | 0.00 |
| I GOV | On 03/11/2022 | | Index Future | 321.41700 | 321.41700 | 321.16300 | 321.16300 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/01/2022 | | Jibar Tradeable Future | 3.92500 | 96.07500 | 3.92500 | 96.07500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/02/2022 | | Jibar Tradeable Future | 4.15000 | 95.85000 | 4.16000 | 95.84000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/03/2022 | | Jibar Tradeable Future | 4.21500 | 95.78500 | 4.22500 | 95.77500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/04/2022 | | Jibar Tradeable Future | 4.52000 | 95.48000 | 4.52000 | 95.48000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/05/2022 | | Jibar Tradeable Future | 4.57000 | 95.43000 | 4.58000 | 95.42000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2022 | | Jibar Tradeable Future | 4.84500 | 95.15500 | 4.85500 | 95.14500 | | | 0.00 | 0.00 | 0 | 72.00 |
| JIBAR FUTURE | On 21/09/2022 | | Jibar Tradeable Future | 5.23000 | 94.77000 | 5.23000 | 94.77000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/12/2022 | | Jibar Tradeable Future | 5.70500 | 94.29500 | 5.69500 | 94.30500 | | | 0.00 | 0.00 | 0 | 68.00 |
| JIBAR FUTURE | On 15/03/2023 | | Jibar Tradeable Future | 5.95500 | 94.04500 | 5.94000 | 94.06000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/06/2023 | | Jibar Tradeable Future | 6.21000 | 93.79000 | 6.20000 | 93.80000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/09/2023 | | Jibar Tradeable Future | 6.39000 | 93.61000 | 6.38000 | 93.62000 | | | 0.00 | 0.00 | 0 | 75.00 |
| JIBAR FUTURE | On 20/12/2023 | | Jibar Tradeable Future | 6.49500 | 93.50500 | 6.53500 | 93.46500 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 03/02/2022 | | Bond Future | 7.84506 | 111.96243 | 7.79593 | 112.17102 | | 5.73 | 0.00 | 0.00 | 0 | 69,865.00 |
| R186 | On 05/05/2022 | | Bond Future | 8.05709 | 113.28291 | 8.00439 | 113.49447 | | 5.67 | 0.00 | 0.00 | 0 | 4,514.00 |
| R186 | On 05/05/2022 | 6.73 | Call | 103.69000 | 0.10369 | 126.76000 | 0.12676 | 103.690 | 5.29 | 0.07 | 0.00 | 0 | 3,600.00 |
| R186 | On 05/05/2022 | 7.28 | Call | 382.40000 | 0.38240 | 441.71000 | 0.44171 | 382.400 | 5.34 | 0.20 | 0.00 | 0 | 435.00 |
| R186 | On 05/05/2022 | 7.48 | Call | 588.28000 | 0.58828 | 666.43000 | 0.66643 | 588.280 | 5.45 | 0.27 | 0.00 | 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 | 7.88 | Call | 1,180.84000 | 1.18084 | 1,297.78000 | 1.29778 | 1,180.840 | 5.63 | 0.43 | 0.00 | 0 | 435.00 |
| R186 | On 05/05/2022 | Bond Future | 8.14 | Call | 1,700.14000 | 1.70014 | 1,840.44000 | 1.84044 | 1,700.140 | 5.72 | 0.54 | 0.00 | 0 | 454.00 |
| R186 | On 05/05/2022 | Bond Future | 8.35 | Call | 2,200.10000 | 2.20010 | 2,357.00000 | 2.35700 | 2,200.100 | 5.81 | 0.62 | 0.00 | 0 | 454.00 |
| R186 | On 05/05/2022 | Bond Future | 8.64 | Put | 690.82000 | 0.69082 | 654.71000 | 0.65471 | 690.820 | 5.98 | 0.27 | 0.00 | 0 | 4,035.00 |
| R186 | On 05/05/2022 | Bond Future | 8.94 | Put | 447.44000 | 0.44744 | 425.11000 | 0.42511 | 447.440 | 6.17 | 0.19 | 0.00 | 0 | 454.00 |
| R186 | On 05/05/2022 | Bond Future | 9.18 | Put | 312.46000 | 0.31246 | 297.79000 | 0.29779 | 312.460 | 6.33 | 0.14 | 0.00 | 0 | 454.00 |
| R186 | On 04/08/2022 | Bond Future | | | 8.28729 | 109.33067 | 8.23066 | 109.54516 | | 5.77 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 04/08/2022 | Bond Future | 6.96 | Call | 262.57000 | 0.26257 | 299.04000 | 0.29904 | 262.570 | 5.09 | 0.12 | 0.00 | 0 | 3,600.00 |
| R186 | On 04/08/2022 | Bond Future | 7.96 | Call | 1,355.58000 | 1.35558 | 1,461.55000 | 1.46155 | 1,355.580 | 5.64 | 0.41 | 0.00 | 0 | 3,600.00 |
| R186 | On 04/08/2022 | Bond Future | 9.78 | Put | 469.12000 | 0.46912 | 448.73000 | 0.44873 | 469.120 | 6.69 | 0.15 | 0.00 | 0 | 3,600.00 |
| R186 | On 03/11/2022 | Bond Future | | | 8.52464 | 110.73694 | 8.46367 | 110.95404 | | 5.62 | 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 | | | 322.11392 | 322.11392 | 322.11392 | 322.11392 | | | 0.00 | 0.00 | 0 | 1,132.00 |
| R197 | On 05/05/2022 | Bond Future | | | 325.99240 | 325.99240 | 325.99382 | 325.99382 | | | 0.00 | 0.00 | 0 | 237.00 |
| R197 | On 04/08/2022 | Bond Future | | | 321.67244 | 321.67244 | 321.67426 | 321.67426 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 03/11/2022 | Bond Future | | | 325.73789 | 325.73789 | 325.74022 | 325.74022 | | | 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 | | | 246.65943 | 246.65943 | 246.64533 | 246.64533 | | | 0.00 | 0.00 | 0 | 7,693.00 |
| R202 | On 05/05/2022 | Bond Future | | | 249.62951 | 249.62951 | 249.61630 | 249.61630 | | | 0.00 | 0.00 | 0 | 413.00 |
| R202 | On 04/08/2022 | Bond Future | | | 248.28555 | 248.28555 | 248.27257 | 248.27257 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 03/11/2022 | Bond Future | | | 251.42297 | 251.42297 | 251.41018 | 251.41018 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/12/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 03/02/2022 | Bond Future | | | 5.17032 | 106.05845 | 5.17215 | 106.05656 | | 1.19 | 0.00 | 0.00 | 0 | 16,431.00 |
| R2023 | On 05/05/2022 | Bond Future | | | 5.29374 | 103.39916 | 5.29556 | 103.39771 | | 1.04 | 0.00 | 0.00 | 0 | 835.00 |
| R2023 | On 04/08/2022 | Bond Future | | | 5.47414 | 104.62885 | 5.47656 | 104.62751 | | 0.74 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 03/11/2022 | Bond Future | | | 5.83802 | 102.04694 | 5.84182 | 102.04577 | | 0.46 | 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 | | | 9.38456 | 92.51747 | 9.35114 | 92.69330 | | 9.41 | 0.00 | 0.00 | 0 | 82,788.00 |
| R2030 | On 03/02/2022 | Bond Future | 8.39 | Call | 18.76000 | 0.01876 | 30.97000 | 0.03097 | 18.760 | 8.67 | 0.02 | 0.00 | 0 | 101.00 |
| R2030 | On 03/02/2022 | Bond Future | 8.85 | Call | 189.93000 | 0.18993 | 250.88000 | 0.25088 | 189.930 | 8.88 | 0.14 | 0.00 | 0 | 1,000.00 |
| R2030 | On 03/02/2022 | Bond Future | 9.20 | Call | 664.34000 | 0.66434 | 785.49000 | 0.78549 | 664.340 | 9.17 | 0.37 | 0.00 | 0 | 950.00 |
| R2030 | On 03/02/2022 | Bond Future | 9.35 | Put | 1,186.77000 | 1.18677 | 1,155.13000 | 1.15513 | 1,186.770 | 9.30 | 0.52 | 0.00 | 0 | 101.00 |
| R2030 | On 03/02/2022 | Bond Future | 9.60 | Call | 1,759.81000 | 1.75981 | 1,930.99000 | 1.93099 | 1,759.810 | 9.49 | 0.66 | 0.00 | 0 | 1,000.00 |
| R2030 | On 03/02/2022 | Bond Future | 9.78 | Put | 383.05000 | 0.38305 | 388.46000 | 0.38846 | 383.050 | 9.66 | 0.23 | 0.00 | 0 | 101.00 |
| R2030 | On 03/02/2022 | Bond Future | 9.80 | Call | 2,511.91000 | 2.51191 | 2,693.86000 | 2.69386 | 2,511.910 | 9.68 | 0.78 | 0.00 | 0 | 950.00 |

| 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 | 9.90 | Put | 268.58000 | 0.26858 | | 277.23000 | 0.27723 | 268.580 | 9.81 | 0.17 | 0.00 | 0 | 8,000.00 |
| R2030 | On 03/02/2022 | Bond Future | 10.85 | Put | 9.53000 | 0.00953 | | 12.21000 | 0.01221 | 9.530 | 10.95 | 0.01 | 0.00 | 0 | 1,000.00 |
| R2030 | On 05/05/2022 | Bond Future | | | 9.59308 | 93.60919 | | 9.55799 | 93.78748 | | 9.12 | 0.00 | 0.00 | 0 | 14,763.00 |
| R2030 | On 05/05/2022 | Bond Future | 7.73 | Call | 42.19000 | 0.04219 | | 51.27000 | 0.05127 | 42.190 | 8.64 | 0.02 | 0.00 | 0 | 200.00 |
| R2030 | On 05/05/2022 | Bond Future | 8.14 | Call | 119.79000 | 0.11979 | | 140.34000 | 0.14034 | 119.790 | 8.52 | 0.06 | 0.00 | 0 | 1,800.00 |
| R2030 | On 05/05/2022 | Bond Future | 8.47 | Call | 253.42000 | 0.25342 | | 289.19000 | 0.28919 | 253.420 | 8.43 | 0.11 | 0.00 | 0 | 1,073.00 |
| R2030 | On 05/05/2022 | Bond Future | 8.81 | Call | 553.08000 | 0.55308 | | 613.49000 | 0.61349 | 553.080 | 8.64 | 0.21 | 0.00 | 0 | 200.00 |
| R2030 | On 05/05/2022 | Bond Future | 8.89 | Call | 651.51000 | 0.65151 | | 718.46000 | 0.71846 | 651.510 | 8.70 | 0.24 | 0.00 | 0 | 1,800.00 |
| R2030 | On 05/05/2022 | Bond Future | 9.35 | Put | 2,693.05000 | 2.69305 | 2,620.12000 | 2.62012 | 2,693.050 | 9.03 | 0.59 | 0.00 | 0.00 | 0 | 1,073.00 |
| R2030 | On 05/05/2022 | Bond Future | 9.95 | Put | 1,307.00000 | 1.30700 | 1,274.87000 | 1.27487 | 1,307.000 | 9.50 | 0.36 | 0.00 | 0.00 | 0 | 1,073.00 |
| R2030 | On 05/05/2022 | Bond Future | 10.20 | Put | 953.19000 | 0.95319 | 932.60000 | 0.93260 | 953.190 | 9.79 | 0.28 | 0.00 | 0.00 | 0 | 200.00 |
| R2030 | On 05/05/2022 | Bond Future | 11.04 | Put | 316.21000 | 0.31621 | 314.34000 | 0.31434 | 316.210 | 10.81 | 0.11 | 0.00 | 0.00 | 0 | 1,800.00 |
| R2030 | On 04/08/2022 | Bond Future | | | 9.81753 | 90.69766 | 9.78064 | 90.87834 | | | 9.17 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 04/08/2022 | Bond Future | 8.30 | Call | 323.23000 | 0.32323 | 355.24000 | 0.35524 | 323.230 | 8.60 | 0.11 | 0.00 | 0.00 | 0 | 800.00 |
| R2030 | On 04/08/2022 | Bond Future | 9.05 | Call | 1,031.23000 | 1.03123 | 1,102.01000 | 1.10201 | 1,031.230 | 8.74 | 0.28 | 0.00 | 0.00 | 0 | 800.00 |
| R2030 | On 04/08/2022 | Bond Future | 10.95 | Put | 910.88000 | 0.91088 | 891.96000 | 0.89196 | 910.880 | 10.32 | 0.21 | 0.00 | 0.00 | 0 | 800.00 |
| R2030 | On 03/11/2022 | Bond Future | | | 10.03318 | 91.87174 | 9.99447 | 92.05470 | | | 8.90 | 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 | | | 9.83086 | 92.94528 | 9.79741 | 93.14291 | | | 10.41 | 0.00 | 0.00 | 0 | 124,449.00 |
| R2032 | On 03/02/2022 | Bond Future | 8.91 | Call | 26.09000 | 0.02609 | 42.29000 | 0.04229 | 26.090 | 9.40 | 0.03 | 0.00 | 0.00 | 0 | 198.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.14 | Call | 97.07000 | 0.09707 | 138.25000 | 0.13825 | 97.070 | 9.63 | 0.08 | 0.00 | 0.00 | 0 | 97.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.58 | Call | 611.52000 | 0.61152 | 735.42000 | 0.73542 | 611.520 | 10.22 | 0.32 | 0.00 | 0.00 | 0 | 400.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.62 | Call | 693.48000 | 0.69348 | 825.15000 | 0.82515 | 693.480 | 10.26 | 0.35 | 0.00 | 0.00 | 0 | 210.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.81 | Put | 1,300.21000 | 1.30021 | 1,267.32000 | 1.26732 | 1,300.210 | 10.48 | 0.51 | 0.00 | 0.00 | 0 | 198.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.90 | Call | 1,459.90000 | 1.45990 | 1,637.25000 | 1.63725 | 1,459.900 | 10.58 | 0.56 | 0.00 | 0.00 | 0 | 900.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.90 | Put | 1,053.22000 | 1.05322 | 1,032.94000 | 1.03294 | 1,053.220 | 10.58 | 0.44 | 0.00 | 0.00 | 0 | 900.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.04 | Call | 1,965.88000 | 1.96588 | 2,158.35000 | 2.15835 | 1,965.880 | 10.76 | 0.66 | 0.00 | 0.00 | 0 | 100.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.14 | Put | 573.57000 | 0.57357 | 575.99000 | 0.57599 | 573.570 | 10.92 | 0.28 | 0.00 | 0.00 | 0 | 97.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.35 | Put | 321.30000 | 0.32130 | 332.03000 | 0.33203 | 321.300 | 11.26 | 0.18 | 0.00 | 0.00 | 0 | 400.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.45 | Put | 240.13000 | 0.24013 | 252.15000 | 0.25215 | 240.130 | 11.42 | 0.14 | 0.00 | 0.00 | 0 | 198.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.53 | Put | 189.02000 | 0.18902 | 201.23000 | 0.20123 | 189.020 | 11.55 | 0.11 | 0.00 | 0.00 | 0 | 210.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.66 | Put | 126.79000 | 0.12679 | 138.29000 | 0.13829 | 126.790 | 11.76 | 0.08 | 0.00 | 0.00 | 0 | 97.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.90 | Put | 56.20000 | 0.05620 | 64.51000 | 0.06451 | 56.200 | 12.05 | 0.04 | 0.00 | 0.00 | 0 | 900.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.95 | Put | 46.85000 | 0.04685 | 54.41000 | 0.05441 | 46.850 | 12.09 | 0.03 | 0.00 | 0.00 | 0 | 400.00 |
| R2032 | On 03/02/2022 | Bond Future | 11.13 | Put | 23.78000 | 0.02378 | 28.90000 | 0.02890 | 23.780 | 12.26 | 0.02 | 0.00 | 0.00 | 0 | 210.00 |
| R2032 | On 05/05/2022 | Bond Future | | | 10.02712 | 89.89541 | 9.99217 | 90.09575 | | | 10.42 | 0.00 | 0.00 | 0 | 20,406.00 |
| R2032 | On 05/05/2022 | Bond Future | 9.58 | Call | 1,089.07000 | 1.08907 | 1,185.60000 | 1.18560 | 1,089.070 | 9.96 | 0.32 | 0.00 | 0.00 | 0 | 780.00 |
| R2032 | On 05/05/2022 | Bond Future | 10.18 | Call | 2,699.91000 | 2.69991 | 2,850.40000 | 2.85040 | 2,699.910 | 10.59 | 0.57 | 0.00 | 0.00 | 0 | 780.00 |
| R2032 | On 05/05/2022 | Bond Future | 10.29 | Call | 3,077.68000 | 3.07768 | 3,235.92000 | 3.23592 | 3,077.680 | 10.71 | 0.62 | 0.00 | 0.00 | 0 | 993.00 |
| R2032 | On 05/05/2022 | Bond Future | 10.98 | Put | 651.96000 | 0.65196 | 641.13000 | 0.64113 | 651.960 | 11.75 | 0.18 | 0.00 | 0.00 | 0 | 993.00 |
| R2032 | On 05/05/2022 | Bond Future | 11.18 | Put | 498.12000 | 0.49812 | 491.78000 | 0.49178 | 498.120 | 12.03 | 0.15 | 0.00 | 0.00 | 0 | 780.00 |
| R2032 | On 04/08/2022 | Bond Future | | | 10.23117 | 90.94187 | 10.19467 | 91.14481 | | | 10.00 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R2032 | On 04/08/2022 | Bond Future | 8.97 | Call | 440.99000 | 0.44099 | | 483.59000 | 0.48359 | 440.990 | 9.04 | 0.14 | 0.00 | 0 | 800.00 |
| R2032 | On 04/08/2022 | Bond Future | 9.72 | Call | 1,519.91000 | 1.51991 | 1,614.93000 | 1.61493 | 1,519.910 | 9.56 | 0.35 | 0.00 | 0.00 | 0 | 800.00 |
| R2032 | On 04/08/2022 | Bond Future | 11.60 | Put | 759.53000 | 0.75953 | 744.36000 | 0.74436 | 759.530 | 11.57 | 0.17 | 0.00 | 0.00 | 0 | 800.00 |
| R2032 | On 03/11/2022 | Bond Future | | | 10.43640 | 87.97384 | 10.39827 | 88.17939 | | 10.14 | 0.00 | 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 | | | 10.33094 | 93.62653 | 10.29752 | 93.84594 | | | 11.68 | 0.00 | 655,385.71 | 7 | 103,053.00 |
| R2035 | On 03/02/2022 | Bond Future | 9.70 | Call | 154.60000 | 0.15460 | 212.64000 | 0.21264 | 154.600 | 10.88 | 0.10 | 0.00 | 0.00 | 0 | 683.00 |
| R2035 | On 03/02/2022 | Bond Future | 9.92 | Call | 400.85000 | 0.40085 | 504.83000 | 0.50483 | 400.850 | 11.23 | 0.21 | 0.00 | 0.00 | 0 | 200.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.10 | Call | 745.35000 | 0.74535 | 889.35000 | 0.88935 | 745.350 | 11.49 | 0.34 | 0.00 | 0.00 | 0 | 280.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.24 | Call | 1,112.97000 | 1.11297 | 1,285.04000 | 1.28504 | 1,112.970 | 11.67 | 0.44 | 0.00 | 0.00 | 0 | 500.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.26 | Call | 1,173.02000 | 1.17302 | 1,348.75000 | 1.34875 | 1,173.020 | 11.69 | 0.45 | 0.00 | 0.00 | 0 | 200.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.34 | Put | 1,373.17000 | 1.37317 | 1,343.03000 | 1.34303 | 1,373.170 | 11.80 | 0.49 | 0.00 | 0.00 | 0 | 500.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.35 | Call | 1,466.97000 | 1.46697 | 1,657.81000 | 1.65781 | 1,466.970 | 11.81 | 0.52 | 0.00 | 0.00 | 0 | 1,600.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.61 | Put | 713.53000 | 0.71353 | 714.95000 | 0.71495 | 713.530 | 12.22 | 0.30 | 0.00 | 0.00 | 0 | 200.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.65 | Put | 644.04000 | 0.64404 | 648.31000 | 0.64831 | 644.040 | 12.29 | 0.28 | 0.00 | 0.00 | 0 | 683.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.03 | Put | 227.44000 | 0.22744 | 242.00000 | 0.24200 | 227.440 | 13.02 | 0.12 | 0.00 | 0.00 | 0 | 280.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.05 | Put | 214.67000 | 0.21467 | 229.19000 | 0.22919 | 214.670 | 13.06 | 0.11 | 0.00 | 0.00 | 0 | 1,600.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.11 | Put | 180.33000 | 0.18033 | 194.57000 | 0.19457 | 180.330 | 13.17 | 0.10 | 0.00 | 0.00 | 0 | 200.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.28 | Put | 107.96000 | 0.10796 | 120.30000 | 0.12030 | 107.960 | 13.47 | 0.06 | 0.00 | 0.00 | 0 | 200.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.33 | Put | 91.51000 | 0.09151 | 103.04000 | 0.10304 | 91.510 | 13.53 | 0.05 | 0.00 | 0.00 | 0 | 500.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.39 | Put | 74.82000 | 0.07482 | 85.32000 | 0.08532 | 74.820 | 13.60 | 0.04 | 0.00 | 0.00 | 0 | 683.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.73 | Put | 22.58000 | 0.02258 | 27.91000 | 0.02791 | 22.580 | 13.99 | 0.02 | 0.00 | 0.00 | 0 | 280.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.88 | Put | 12.95000 | 0.01295 | 16.66000 | 0.01666 | 12.950 | 14.16 | 0.01 | 0.00 | 0.00 | 0 | 1,800.00 |
| R2035 | On 05/05/2022 | Bond Future | | | 10.52027 | 90.25303 | 10.48545 | 90.47544 | | | 11.75 | 0.00 | 0.00 | 0 | 8,926.00 |
| R2035 | On 05/05/2022 | Bond Future | 10.72 | Call | 3,219.28000 | 3.21928 | 3,390.88000 | 3.39088 | 3,219.280 | 12.00 | 0.59 | 0.00 | 0.00 | 0 | 1,200.00 |
| R2035 | On 05/05/2022 | Bond Future | 10.82 | Put | 1,728.91000 | 1.72891 | 1,685.51000 | 1.68551 | 1,728.910 | 12.14 | 0.37 | 0.00 | 0.00 | 0 | 1,200.00 |
| R2035 | On 05/05/2022 | Bond Future | 12.64 | Put | 160.03000 | 0.16003 | 161.77000 | 0.16177 | 160.030 | 14.97 | 0.05 | 0.00 | 0.00 | 0 | 1,200.00 |
| R2035 | On 04/08/2022 | Bond Future | | | 10.71888 | 91.30143 | 10.68260 | 91.52669 | | | 11.25 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 04/08/2022 | Bond Future | 9.53 | Call | 566.22000 | 0.56622 | 618.53000 | 0.61853 | 566.220 | 10.13 | 0.16 | 0.00 | 0.00 | 0 | 400.00 |
| R2035 | On 04/08/2022 | Bond Future | 9.84 | Call | 959.54000 | 0.95954 | 1,034.38000 | 1.03438 | 959.540 | 10.25 | 0.24 | 0.00 | 0.00 | 0 | 100.00 |
| R2035 | On 04/08/2022 | Bond Future | 10.53 | Call | 2,583.23000 | 2.58323 | 2,715.86000 | 2.71586 | 2,583.230 | 11.06 | 0.46 | 0.00 | 0.00 | 0 | 400.00 |
| R2035 | On 04/08/2022 | Bond Future | 10.64 | Put | 3,405.65000 | 3.40565 | 3,321.29000 | 3.32129 | 3,405.650 | 11.15 | 0.51 | 0.00 | 0.00 | 0 | 100.00 |
| R2035 | On 04/08/2022 | Bond Future | 11.13 | Put | 2,139.48000 | 2.13948 | 2,086.89000 | 2.08689 | 2,139.480 | 11.63 | 0.36 | 0.00 | 0.00 | 0 | 100.00 |
| R2035 | On 04/08/2022 | Bond Future | 12.18 | Put | 816.41000 | 0.81641 | 801.43000 | 0.80143 | 816.410 | 13.19 | 0.16 | 0.00 | 0.00 | 0 | 400.00 |
| R2035 | On 03/11/2022 | Bond Future | | | 10.91800 | 88.00798 | 10.88020 | 88.23619 | | 11.44 | 0.00 | 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 | | | 10.54156 | 84.97376 | 10.50806 | 85.19526 | | | 12.92 | 0.00 | 0.00 | 0 | 119,310.00 |
| R2037 | On 05/05/2022 | Bond Future | | | 10.72947 | 85.97650 | 10.69459 | 86.20105 | | | 12.41 | 0.00 | 0.00 | 0 | 11,855.00 |
| R2037 | On 04/08/2022 | Bond Future | | | 10.92829 | 82.72106 | 10.89196 | 82.94845 | | | 12.52 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 04/08/2022 | Bond Future | 10.10 | Call | 1,046.70000 | 1.04670 | 1,126.45000 | 1.12645 | 1,046.700 | 11.42 | 0.25 | 0.00 | 0.00 | 0 | 50.00 |
| R2037 | On 04/08/2022 | Bond Future | 10.90 | Put | 3,267.33000 | 3.26733 | 3,186.19000 | 3.18619 | 3,267.330 | 12.42 | 0.49 | 0.00 | 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 | 11.21 | Call | 4,158.65000 | 4.15865 | 4,325.67000 | 4.32567 | 4,158.650 | 12.73 | 0.60 | 0.00 | 0 | 1,050.00 | |
| R2037 | On 04/08/2022 | Bond Future | 11.42 | Put | 1,984.38000 | 1.98438 | 1,935.96000 | 1.93596 | 1,984.380 | 13.01 | 0.34 | 0.00 | 0 | 50.00 | |
| R2037 | On 04/08/2022 | Bond Future | 11.95 | Put | 1,214.39000 | 1.21439 | 1,188.12000 | 1.18812 | 1,214.390 | 13.89 | 0.22 | 0.00 | 0 | 1,050.00 | |
| R2037 | On 03/11/2022 | Bond Future | | | 11.11596 | 83.79693 | 11.07820 | 84.02722 | | 12.13 | 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 | | | 10.63375 | 87.21562 | 10.60527 | 87.41909 | | 13.52 | 0.00 | 12,820,696.14 | 147 | 90,016.00 | |
| R2040 | On 03/02/2022 | Bond Future | 10.60 | Call | 1,358.27000 | 1.35827 | 1,536.47000 | 1.53647 | 1,358.270 | 13.30 | 0.48 | 0.00 | 0 | 2,000.00 | |
| R2040 | On 05/05/2022 | Bond Future | | | 10.81485 | 88.24483 | 10.78520 | 88.45112 | | 12.99 | 0.00 | 0.00 | 0 | 8,568.00 | |
| R2040 | On 05/05/2022 | Bond Future | 9.82 | Call | 366.87000 | 0.36687 | 414.00000 | 0.41400 | 366.870 | 11.49 | 0.13 | 0.00 | 0 | 1,200.00 | |
| R2040 | On 05/05/2022 | Bond Future | 10.57 | Call | 1,835.05000 | 1.83505 | 1,960.32000 | 1.96032 | 1,835.050 | 12.39 | 0.41 | 0.00 | 0 | 1,200.00 | |
| R2040 | On 05/05/2022 | Bond Future | 13.04 | Put | 155.42000 | 0.15542 | 158.92000 | 0.15892 | 155.420 | 16.72 | 0.04 | 0.00 | 0 | 1,200.00 | |
| R2040 | On 04/08/2022 | Bond Future | | | 11.00614 | 84.76516 | 10.97525 | 84.97414 | | 13.11 | 0.00 | 0.00 | 0 | 0.00 | |
| R2040 | On 04/08/2022 | Bond Future | 9.70 | Call | 490.69000 | 0.49069 | 534.24000 | 0.53424 | 490.690 | 11.84 | 0.13 | 0.00 | 0 | 460.00 | |
| R2040 | On 04/08/2022 | Bond Future | 10.70 | Call | 2,442.43000 | 2.44243 | 2,561.63000 | 2.56163 | 2,442.430 | 12.80 | 0.42 | 0.00 | 0 | 460.00 | |
| R2040 | On 04/08/2022 | Bond Future | 12.24 | Put | 1,103.01000 | 1.10301 | 1,087.96000 | 1.08796 | 1,103.010 | 15.11 | 0.19 | 0.00 | 0 | 460.00 | |
| R2040 | On 03/11/2022 | Bond Future | | | 11.18620 | 85.86798 | 11.15410 | 86.07966 | | 12.70 | 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 | | | 10.67992 | 83.95405 | 10.64625 | 84.19961 | | 14.18 | 0.00 | 3,274,207.95 | 39 | 59,709.00 | |
| R2044 | On 05/05/2022 | Bond Future | | | 10.85193 | 84.94482 | 10.81691 | 85.19361 | | 13.61 | 0.00 | 0.00 | 0 | 5,735.00 | |
| R2044 | On 04/08/2022 | Bond Future | | | 11.03327 | 81.55191 | 10.99681 | 81.80384 | | 13.75 | 0.00 | 0.00 | 0 | 0.00 | |
| R2044 | On 03/11/2022 | Bond Future | | | 11.20358 | 82.61308 | 11.16571 | 82.86822 | | 13.32 | 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 | | | 10.62852 | 87.39597 | 10.59480 | 87.65021 | | 13.90 | 0.00 | 0.00 | 0 | 192,246.00 | |
| R2048 | On 03/02/2022 | Bond Future | 10.20 | Call | 371.22000 | 0.37122 | 477.95000 | 0.47795 | 371.220 | 13.05 | 0.19 | 0.00 | 0 | 900.00 | |
| R2048 | On 03/02/2022 | Bond Future | 10.30 | Call | 548.56000 | 0.54856 | 681.65000 | 0.68165 | 548.560 | 13.18 | 0.25 | 0.00 | 0 | 1,300.00 | |
| R2048 | On 03/02/2022 | Bond Future | 10.40 | Call | 783.33000 | 0.78333 | 943.28000 | 0.94328 | 783.330 | 13.37 | 0.33 | 0.00 | 0 | 100.00 | |
| R2048 | On 03/02/2022 | Bond Future | 10.90 | Call | 2,753.22000 | 2.75322 | 3,004.90000 | 3.00490 | 2,753.220 | 14.16 | 0.70 | 0.00 | 0 | 900.00 | |
| R2048 | On 03/02/2022 | Bond Future | 11.00 | Call | 3,282.99000 | 3.28299 | 3,542.28000 | 3.54228 | 3,282.990 | 14.33 | 0.76 | 0.00 | 0 | 1,400.00 | |
| R2048 | On 05/05/2022 | Bond Future | | | 10.78972 | 84.01202 | 10.75465 | 84.26967 | | 14.06 | 0.00 | 0.00 | 0 | 2,035.00 | |
| R2048 | On 04/08/2022 | Bond Future | | | 10.95753 | 84.98694 | 10.92105 | 85.24782 | | 13.47 | 0.00 | 0.00 | 0 | 0.00 | |
| R2048 | On 03/11/2022 | Bond Future | | | 11.12416 | 81.67573 | 11.08624 | 81.93993 | | 13.75 | 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 | | | 10.28966 | 72.47519 | 10.25602 | 72.66912 | | 13.02 | 0.00 | 724,751.90 | 10 | 20,296.00 | |
| R209 | On 05/05/2022 | Bond Future | | | 10.45950 | 70.18897 | 10.42458 | 70.38551 | | 13.08 | 0.00 | 0.00 | 0 | 5,396.00 | |
| R209 | On 05/05/2022 | Bond Future | 9.75 | Call | 597.67000 | 0.59767 | 665.18000 | 0.66518 | 597.670 | 11.92 | 0.22 | 0.00 | 0 | 8,525.00 | |
| R209 | On 05/05/2022 | Bond Future | 10.75 | Put | 1,484.47000 | 1.48447 | 1,445.33000 | 1.44533 | 1,484.470 | 13.39 | 0.37 | 0.00 | 0 | 12,050.00 | |
| R209 | On 05/05/2022 | Bond Future | 12.00 | Put | 290.20000 | 0.29020 | 289.02000 | 0.28902 | 290.200 | 15.79 | 0.09 | 0.00 | 0 | 12,050.00 | |
| R209 | On 04/08/2022 | Bond Future | | | 10.63401 | 71.00457 | 10.59779 | 71.20358 | | 12.57 | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R209 | On 03/11/2022 | Bond Future | | | 10.80750 | 68.78485 | | 10.76993 | 68.98642 | | 12.75 | 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 | | | 213.89400 | 213.89400 | | 213.88577 | 213.88577 | | | 0.00 | 0.00 | 0 | 1,449.00 |
| R210 | On 05/05/2022 | Bond Future | | | 213.60882 | 213.60882 | | 213.60155 | 213.60155 | | | 0.00 | 0.00 | 0 | 104.00 |
| R210 | On 04/08/2022 | Bond Future | | | 216.26437 | 216.26437 | | 216.25725 | 216.25725 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 03/11/2022 | Bond Future | | | 216.07970 | 216.07970 | | 216.07283 | 216.07283 | | | 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 | | | 9.65737 | 87.30213 | | 9.62395 | 87.48027 | | 10.11 | 0.00 | 0.00 | 0 | 22,660.00 |
| R213 | On 03/02/2022 | Bond Future | 8.63 | Call | 13.71000 | 0.01371 | | 23.41000 | 0.02341 | 13.710 | 9.14 | 0.02 | 0.00 | 0 | 200.00 |
| R213 | On 03/02/2022 | Bond Future | 8.80 | Call | 36.80000 | 0.03680 | | 57.01000 | 0.05701 | 36.800 | 9.17 | 0.04 | 0.00 | 0 | 102.00 |
| R213 | On 03/02/2022 | Bond Future | 9.15 | Call | 208.96000 | 0.20896 | | 274.02000 | 0.27402 | 208.960 | 9.46 | 0.15 | 0.00 | 0 | 220.00 |
| R213 | On 03/02/2022 | Bond Future | 9.22 | Call | 277.13000 | 0.27713 | | 354.15000 | 0.35415 | 277.130 | 9.52 | 0.19 | 0.00 | 0 | 430.00 |
| R213 | On 03/02/2022 | Bond Future | 9.58 | Put | 1,324.41000 | 1.32441 | | 1,286.26000 | 1.28626 | 1,324.410 | 9.95 | 0.55 | 0.00 | 0 | 200.00 |
| R213 | On 03/02/2022 | Bond Future | 9.76 | Put | 867.62000 | 0.86762 | | 852.71000 | 0.85271 | 867.620 | 10.12 | 0.42 | 0.00 | 0 | 102.00 |
| R213 | On 03/02/2022 | Bond Future | 10.00 | Put | 456.85000 | 0.45685 | | 460.25000 | 0.46025 | 456.850 | 10.36 | 0.26 | 0.00 | 0 | 430.00 |
| R213 | On 03/02/2022 | Bond Future | 10.15 | Put | 297.96000 | 0.29796 | | 306.54000 | 0.30654 | 297.960 | 10.58 | 0.18 | 0.00 | 0 | 200.00 |
| R213 | On 03/02/2022 | Bond Future | 10.17 | Put | 280.96000 | 0.28096 | | 289.94000 | 0.28994 | 280.960 | 10.61 | 0.17 | 0.00 | 0 | 220.00 |
| R213 | On 03/02/2022 | Bond Future | 10.25 | Put | 221.10000 | 0.22110 | | 231.14000 | 0.23114 | 221.100 | 10.73 | 0.14 | 0.00 | 0 | 102.00 |
| R213 | On 03/02/2022 | Bond Future | 10.60 | Put | 72.60000 | 0.07260 | | 81.19000 | 0.08119 | 72.600 | 11.26 | 0.05 | 0.00 | 0 | 430.00 |
| R213 | On 03/02/2022 | Bond Future | 10.67 | Put | 57.45000 | 0.05745 | | 65.25000 | 0.06525 | 57.450 | 11.36 | 0.04 | 0.00 | 0 | 220.00 |
| R213 | On 05/05/2022 | Bond Future | | | 9.85057 | 84.80002 | | 9.81564 | 84.98066 | | 10.16 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 04/08/2022 | Bond Future | | | 10.05471 | 85.78801 | | 10.01820 | 85.97101 | | 9.75 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 03/11/2022 | Bond Future | | | 10.26192 | 83.36610 | | 10.22374 | 83.55150 | | 9.86 | 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 | | | 10.63418 | 69.40434 | | 10.60051 | 69.60437 | | 14.04 | 0.00 | 0.00 | 0 | 17,604.00 |
| R214 | On 05/05/2022 | Bond Future | | | 10.79699 | 66.94347 | | 10.76207 | 67.14610 | | 14.16 | 0.00 | 0.00 | 0 | 441.00 |
| R214 | On 04/08/2022 | Bond Future | | | 10.96625 | 67.72024 | | 10.93001 | 67.92546 | | 13.60 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 03/11/2022 | Bond Future | | | 11.13443 | 65.32002 | | 11.09684 | 65.52791 | | 13.87 | 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 : | | | | | | | | | | | 17,475,041.70 | 203 | 255.000000000 |
| Grand Total: | | | | | | | | | | | 17,475,041.70 | 203 | 255.000000000 |