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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/12/2021

| 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 | 810.72000 | 810.72000 | 810.72000 | 813.02700 | 813.02700 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 05/05/2022 | Index Future | 820.27600 | 820.27600 | 820.27600 | 822.60800 | 822.60800 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 04/08/2022 | Index Future | 830.14000 | 830.14000 | 830.14000 | 832.52500 | 832.52500 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 03/11/2022 | Index Future | 840.50900 | 840.50900 | 840.50900 | 842.95300 | 842.95300 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/02/2022 | Index Future | 929.66300 | 929.66300 | 929.66300 | 933.49500 | 933.49500 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 05/05/2022 | Index Future | 940.62100 | 940.62100 | 940.62100 | 944.49700 | 944.49700 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 04/08/2022 | Index Future | 951.93200 | 951.93200 | 951.93200 | 955.88300 | 955.88300 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/11/2022 | Index Future | 963.82300 | 963.82300 | 963.82300 | 967.85600 | 967.85600 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 03/02/2022 | Index Future | 824.83600 | 824.83600 | 824.83600 | 828.44800 | 828.44800 | | | | 0.00 | 0.00 | 0 | 193.00 |
| ALBI | On 05/05/2022 | Index Future | 834.55800 | 834.55800 | 834.55800 | 838.21100 | 838.21100 | | | | 0.00 | 0.00 | 0 | 29.00 |
| ALBI | On 04/08/2022 | Index Future | 844.59400 | 844.59400 | 844.59400 | 848.31600 | 848.31600 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 03/11/2022 | Index Future | 855.14400 | 855.14400 | 855.14400 | 858.94200 | 858.94200 | | | | 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 | 11.33118 | 78.61566 | | 11.26738 | 78.95160 | | | 0.00 | 0.00 | 0 | 263.00 |
| ES33 | On 05/05/2022 | Bond Future | 11.56482 | 75.78440 | | 11.49823 | 76.12485 | | | 0.00 | 0.00 | 0 | 87.00 |
| ES33 | On 04/08/2022 | Bond Future | 11.80887 | 76.67641 | | 11.73888 | 77.02366 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 03/11/2022 | Bond Future | 12.05644 | 73.91340 | | 11.98283 | 74.26782 | | | 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 | 11.78180 | 77.34615 | | 11.72241 | 77.70666 | | | 0.00 | 0.00 | 0 | 3,579.00 |
| ES42 | On 05/05/2022 | Bond Future | 12.00052 | 74.01863 | | 11.93846 | 74.38398 | | | 0.00 | 0.00 | 0 | 1,190.00 |
| ES42 | On 04/08/2022 | Bond Future | 12.22266 | 74.88826 | | 12.15748 | 75.26066 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 03/11/2022 | Bond Future | 12.44852 | 71.62329 | | 12.37997 | 72.00315 | | | 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 | 813.96600 | 813.96600 | | 817.51300 | 817.51300 | | | 0.00 | 0.00 | 0 | 987.00 |
| GOVI | On 05/05/2022 | GOVI | 823.56000 | 823.56000 | | 827.14700 | 827.14700 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 04/08/2022 | GOVI | 833.46400 | 833.46400 | | 837.11900 | 837.11900 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 03/11/2022 | GOVI | 843.87400 | 843.87400 | | 847.60400 | 847.60400 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 03/02/2022 | Bond Future | 155.32313 | 155.32313 | | 155.24663 | 155.24663 | | | 0.00 | 0.00 | 0 | 5,554.00 |
| I2025 | On 05/05/2022 | Bond Future | 157.19250 | 157.19250 | | 157.11618 | 157.11618 | | | 0.00 | 0.00 | 0 | 164.00 |
| I2025 | On 04/08/2022 | Bond Future | 157.52793 | 157.52793 | | 157.45575 | 157.45575 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 03/11/2022 | Bond Future | 159.51258 | 159.51258 | | 159.44538 | 159.44538 | | | 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 | 113.51850 | 113.51850 | | 113.50416 | 113.50416 | | | 0.00 | 0.00 | 0 | 3,872.00 |
| I2029 | On 05/05/2022 | Bond Future | 113.68364 | 113.68364 | | 113.66993 | 113.66993 | | | 0.00 | 0.00 | 0 | 591.00 |
| I2029 | On 04/08/2022 | Bond Future | 115.09317 | 115.09317 | | 115.08298 | 115.08298 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 03/11/2022 | Bond Future | 115.31838 | 115.31838 | | 115.31234 | 115.31234 | | | 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 | 113.29535 | 113.29535 | | 113.27974 | 113.27974 | | | 0.00 | 0.00 | 0 | 7,281.00 |
| I2033 | On 05/05/2022 | Bond Future | 113.37577 | 113.37577 | | 113.36072 | 113.36072 | | | 0.00 | 0.00 | 0 | 2,121.00 |
| I2033 | On 04/08/2022 | Bond Future | 114.78138 | 114.78138 | | 114.76988 | 114.76988 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 03/11/2022 | Bond Future | 114.92197 | 114.92197 | | 114.91457 | 114.91457 | | | 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 | | | 128.16982 | 128.16982 | | 128.15129 | 128.15129 | | | 0.00 | 0.00 | 0 | 6,104.00 |
| I2038 | On 05/05/2022 | Bond Future | | | 129.71244 | 129.71244 | | 129.69453 | 129.69453 | | | 0.00 | 0.00 | 0 | 677.00 |
| I2038 | On 04/08/2022 | Bond Future | | | 129.50546 | 129.50546 | | 129.49173 | 129.49173 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 03/11/2022 | Bond Future | | | 131.13718 | 131.13718 | | 131.12815 | 131.12815 | | | 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 | | | 118.47867 | 118.47867 | | 118.46133 | 118.46133 | | | 0.00 | 0.00 | 0 | 15,506.00 |
| I2046 | On 05/05/2022 | Bond Future | | | 118.01754 | 118.01754 | | 118.00078 | 118.00078 | | | 0.00 | 0.00 | 0 | 171.00 |
| I2046 | On 04/08/2022 | Bond Future | | | 119.48088 | 119.48088 | | 119.46777 | 119.46777 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 03/11/2022 | Bond Future | | | 119.06191 | 119.06191 | | 119.05292 | 119.05292 | | | 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 | | | 120.44301 | 120.44301 | | 120.42480 | 120.42480 | | | 0.00 | 0.00 | 0 | 9,280.00 |
| I2050 | On 05/05/2022 | Bond Future | | | 121.89222 | 121.89222 | | 121.87491 | 121.87491 | | | 0.00 | 0.00 | 0 | 379.00 |
| I2050 | On 04/08/2022 | Bond Future | | | 121.38815 | 121.38815 | | 121.37427 | 121.37427 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 03/11/2022 | Bond Future | | | 122.91749 | 122.91749 | | 122.90812 | 122.90812 | | | 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 | | | 309.80700 | 309.80700 | | 309.78500 | 309.78500 | | | 0.00 | 0.00 | 0 | 483.00 |
| I GOV | On 05/05/2022 | Index Future | | | 313.53500 | 313.53500 | | 313.51200 | 313.51200 | | | 0.00 | 0.00 | 0 | 16.00 |
| I GOV | On 04/08/2022 | Index Future | | | 317.38100 | 317.38100 | | 317.36700 | 317.36700 | | | 0.00 | 0.00 | 0 | 0.00 |
| I GOV | On 03/11/2022 | Index Future | | | 321.42000 | 321.42000 | | 321.41700 | 321.41700 | | | 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 | | | 4.16000 | 95.84000 | | 4.15000 | 95.85000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/03/2022 | Jibar Tradeable Future | | | 4.22500 | 95.77500 | | 4.21500 | 95.78500 | | | 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 | | | 4.58000 | 95.42000 | | 4.57000 | 95.43000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2022 | Jibar Tradeable Future | | | 4.85500 | 95.14500 | | 4.84500 | 95.15500 | | | 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 | | 5.70500 | 94.29500 | | | 0.00 | 0.00 | 0 | 68.00 |
| JIBAR FUTURE | On 15/03/2023 | Jibar Tradeable Future | | | 5.95500 | 94.04500 | | 5.95500 | 94.04500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/06/2023 | Jibar Tradeable Future | | | 6.21000 | 93.79000 | | 6.21000 | 93.79000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/09/2023 | Jibar Tradeable Future | | | 6.39500 | 93.60500 | | 6.39000 | 93.61000 | | | 0.00 | 0.00 | 0 | 75.00 |
| JIBAR FUTURE | On 20/12/2023 | Jibar Tradeable Future | | | 6.56500 | 93.43500 | | 6.49500 | 93.50500 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 03/02/2022 | Bond Future | | | 7.91596 | 111.66226 | | 7.84506 | 111.96243 | | 5.73 | 0.00 | 0.00 | 0 | 69,865.00 |
| R186 | On 05/05/2022 | Bond Future | | | 8.13317 | 112.97841 | | 8.05709 | 113.28291 | | 5.67 | 0.00 | 0.00 | 0 | 4,514.00 |
| R186 | On 05/05/2022 | Bond Future | 6.73 | Call | 83.23000 | 0.08323 | | 103.69000 | 0.10369 | 83.230 | 5.29 | 0.06 | 0.00 | 0 | 3,600.00 |
| R186 | On 05/05/2022 | Bond Future | 7.28 | Call | 322.81000 | 0.32281 | | 382.40000 | 0.38240 | 322.810 | 5.34 | 0.17 | 0.00 | 0 | 435.00 |
| R186 | On 05/05/2022 | Bond Future | 7.48 | Call | 506.33000 | 0.50633 | | 588.28000 | 0.58828 | 506.330 | 5.45 | 0.24 | 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 | 1,048.45000 | 1.04845 | 1,180.84000 | 1.18084 | 1,048.450 | 5.63 | 0.40 | 0.00 | 0 | 435.00 | |
| R186 | On 05/05/2022 | Bond Future | 8.14 | Call | 1,534.18000 | 1.53418 | 1,700.14000 | 1.70014 | 1,534.180 | 5.72 | 0.51 | 0.00 | 0 | 454.00 | |
| R186 | On 05/05/2022 | Bond Future | 8.35 | Call | 2,008.51000 | 2.00851 | 2,200.10000 | 2.20010 | 2,008.510 | 5.81 | 0.60 | 0.00 | 0 | 454.00 | |
| R186 | On 05/05/2022 | Bond Future | 8.64 | Put | 772.95000 | 0.77295 | 690.82000 | 0.69082 | 772.950 | 5.98 | 0.30 | 0.00 | 0 | 4,035.00 | |
| R186 | On 05/05/2022 | Bond Future | 8.94 | Put | 504.45000 | 0.50445 | 447.44000 | 0.44744 | 504.450 | 6.17 | 0.21 | 0.00 | 0 | 454.00 | |
| R186 | On 05/05/2022 | Bond Future | 9.18 | Put | 354.11000 | 0.35411 | 312.46000 | 0.31246 | 354.110 | 6.33 | 0.16 | 0.00 | 0 | 454.00 | |
| R186 | On 04/08/2022 | Bond Future | | | 8.36998 | 109.01842 | 8.28729 | 109.33067 | | 5.77 | 0.00 | 0.00 | 0 | 0.00 | |
| R186 | On 04/08/2022 | Bond Future | 6.96 | Call | 224.03000 | 0.22403 | 262.57000 | 0.26257 | 224.030 | 5.09 | 0.11 | 0.00 | 0 | 3,600.00 | |
| R186 | On 04/08/2022 | Bond Future | 7.96 | Call | 1,228.62000 | 1.22862 | 1,355.58000 | 1.35558 | 1,228.620 | 5.64 | 0.38 | 0.00 | 0 | 3,600.00 | |
| R186 | On 04/08/2022 | Bond Future | 9.78 | Put | 516.34000 | 0.51634 | 469.12000 | 0.46912 | 516.340 | 6.69 | 0.17 | 0.00 | 0 | 3,600.00 | |
| R186 | On 03/11/2022 | Bond Future | | | 8.61476 | 110.41705 | 8.52464 | 110.73694 | | 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 | | | 322.10301 | 322.10301 | 322.11392 | 322.11392 | | | 0.00 | 0.00 | 0 | 1,132.00 | |
| R197 | On 05/05/2022 | Bond Future | | | 325.97913 | 325.97913 | 325.99240 | 325.99240 | | | 0.00 | 0.00 | 0 | 237.00 | |
| R197 | On 04/08/2022 | Bond Future | | | 321.64861 | 321.64861 | 321.67244 | 321.67244 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R197 | On 03/11/2022 | Bond Future | | | 325.70177 | 325.70177 | 325.73789 | 325.73789 | | | 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 | | | 246.69329 | 246.69329 | 246.65943 | 246.65943 | | | 0.00 | 0.00 | 0 | 7,693.00 | |
| R202 | On 05/05/2022 | Bond Future | | | 249.66185 | 249.66185 | 249.62951 | 249.62951 | | | 0.00 | 0.00 | 0 | 413.00 | |
| R202 | On 04/08/2022 | Bond Future | | | 248.31022 | 248.31022 | 248.28555 | 248.28555 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R202 | On 03/11/2022 | Bond Future | | | 251.43895 | 251.43895 | 251.42297 | 251.42297 | | | 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 | | | 5.16833 | 106.06051 | 5.17032 | 106.05845 | | 1.19 | 0.00 | 0.00 | 0 | 16,431.00 | |
| R2023 | On 05/05/2022 | Bond Future | | | 5.29198 | 103.40056 | 5.29374 | 103.39916 | | 1.04 | 0.00 | 0.00 | 0 | 835.00 | |
| R2023 | On 04/08/2022 | Bond Future | | | 5.47790 | 104.62677 | 5.47414 | 104.62885 | | 0.74 | 0.00 | 0.00 | 0 | 0.00 | |
| R2023 | On 03/11/2022 | Bond Future | | | 5.85733 | 102.04100 | 5.83802 | 102.04694 | | 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 | | | 9.44955 | 92.17678 | 9.38456 | 92.51747 | | 9.41 | 0.00 | 0.00 | 0 | 82,788.00 | |
| R2030 | On 03/02/2022 | Bond Future | 8.39 | Call | 11.67000 | 0.01167 | 18.76000 | 0.01876 | 11.670 | 8.67 | 0.01 | 0.00 | 0 | 101.00 | |
| R2030 | On 03/02/2022 | Bond Future | 8.85 | Call | 138.99000 | 0.13899 | 189.93000 | 0.18993 | 138.990 | 8.88 | 0.11 | 0.00 | 0 | 1,000.00 | |
| R2030 | On 03/02/2022 | Bond Future | 9.20 | Call | 534.88000 | 0.53488 | 664.34000 | 0.66434 | 534.880 | 9.17 | 0.32 | 0.00 | 0 | 950.00 | |
| R2030 | On 03/02/2022 | Bond Future | 9.35 | Put | 1,357.96000 | 1.35796 | 1,186.77000 | 1.18677 | 1,357.960 | 9.30 | 0.57 | 0.00 | 0 | 101.00 | |
| R2030 | On 03/02/2022 | Bond Future | 9.60 | Call | 1,527.36000 | 1.52736 | 1,759.81000 | 1.75981 | 1,527.360 | 9.49 | 0.62 | 0.00 | 0 | 1,000.00 | |
| R2030 | On 03/02/2022 | Bond Future | 9.78 | Put | 454.65000 | 0.45465 | 383.05000 | 0.38305 | 454.650 | 9.66 | 0.26 | 0.00 | 0 | 101.00 | |
| R2030 | On 03/02/2022 | Bond Future | 9.80 | Call | 2,239.36000 | 2.23936 | 2,511.91000 | 2.51191 | 2,239.360 | 9.68 | 0.75 | 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 | 321.20000 | 0.32120 | | 268.58000 | 0.26858 | 321.200 | 9.81 | 0.20 | 0.00 | 0 | 8,000.00 |
| R2030 | On 03/02/2022 | Bond Future | 10.85 | Put | 11.69000 | 0.01169 | | 9.53000 | 0.00953 | 11.690 | 10.95 | 0.01 | 0.00 | 0 | 1,000.00 |
| R2030 | On 05/05/2022 | Bond Future | | | 9.66131 | 93.26380 | | 9.59308 | 93.60919 | | 9.12 | 0.00 | 0.00 | 0 | 14,763.00 |
| R2030 | On 05/05/2022 | Bond Future | 7.73 | Call | 33.71000 | 0.03371 | | 42.19000 | 0.04219 | 33.710 | 8.64 | 0.02 | 0.00 | 0 | 200.00 |
| R2030 | On 05/05/2022 | Bond Future | 8.14 | Call | 98.57000 | 0.09857 | | 119.79000 | 0.11979 | 98.570 | 8.52 | 0.05 | 0.00 | 0 | 1,800.00 |
| R2030 | On 05/05/2022 | Bond Future | 8.47 | Call | 213.29000 | 0.21329 | | 253.42000 | 0.25342 | 213.290 | 8.43 | 0.10 | 0.00 | 0 | 1,073.00 |
| R2030 | On 05/05/2022 | Bond Future | 8.81 | Call | 479.29000 | 0.47929 | | 553.08000 | 0.55308 | 479.290 | 8.64 | 0.19 | 0.00 | 0 | 200.00 |
| R2030 | On 05/05/2022 | Bond Future | 8.89 | Call | 568.15000 | 0.56815 | | 651.51000 | 0.65151 | 568.150 | 8.70 | 0.21 | 0.00 | 0 | 1,800.00 |
| R2030 | On 05/05/2022 | Bond Future | 9.35 | Put | 2,893.00000 | 2.89300 | 2,693.05000 | 2.69305 | 2,893.000 | | 9.03 | 0.61 | 0.00 | 0 | 1,073.00 |
| R2030 | On 05/05/2022 | Bond Future | 9.95 | Put | 1,426.15000 | 1.42615 | 1,307.00000 | 1.30700 | 1,426.150 | | 9.50 | 0.38 | 0.00 | 0 | 1,073.00 |
| R2030 | On 05/05/2022 | Bond Future | 10.20 | Put | 1,045.04000 | 1.04504 | 953.19000 | 0.95319 | 1,045.040 | | 9.79 | 0.30 | 0.00 | 0 | 200.00 |
| R2030 | On 05/05/2022 | Bond Future | 11.04 | Put | 350.43000 | 0.35043 | 316.21000 | 0.31621 | 350.430 | | 10.81 | 0.12 | 0.00 | 0 | 1,800.00 |
| R2030 | On 04/08/2022 | Bond Future | | | 9.88984 | 90.34482 | 9.81753 | 90.69766 | | | 9.17 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 04/08/2022 | Bond Future | 8.30 | Call | 282.75000 | 0.28275 | 323.23000 | 0.32323 | 282.750 | | 8.60 | 0.10 | 0.00 | 0 | 800.00 |
| R2030 | On 04/08/2022 | Bond Future | 9.05 | Call | 931.08000 | 0.93108 | 1,031.23000 | 1.03123 | 931.080 | | 8.74 | 0.26 | 0.00 | 0 | 800.00 |
| R2030 | On 04/08/2022 | Bond Future | 10.95 | Put | 983.46000 | 0.98346 | 910.88000 | 0.91088 | 983.460 | | 10.32 | 0.23 | 0.00 | 0 | 800.00 |
| R2030 | On 03/11/2022 | Bond Future | | | 10.10975 | 91.51122 | 10.03318 | 91.87174 | | | 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 | | | 9.89595 | 92.56235 | 9.83086 | 92.94528 | | | 10.41 | 0.00 | 0.00 | 0 | 124,449.00 |
| R2032 | On 03/02/2022 | Bond Future | 8.91 | Call | 16.29000 | 0.01629 | 26.09000 | 0.02609 | 16.290 | | 9.40 | 0.02 | 0.00 | 0 | 198.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.14 | Call | 66.71000 | 0.06671 | 97.07000 | 0.09707 | 66.710 | | 9.63 | 0.06 | 0.00 | 0 | 97.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.58 | Call | 484.79000 | 0.48479 | 611.52000 | 0.61152 | 484.790 | | 10.22 | 0.27 | 0.00 | 0 | 400.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.62 | Call | 555.18000 | 0.55518 | 693.48000 | 0.69348 | 555.180 | | 10.26 | 0.30 | 0.00 | 0 | 210.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.81 | Put | 1,488.04000 | 1.48804 | 1,300.21000 | 1.30021 | 1,488.040 | | 10.48 | 0.56 | 0.00 | 0 | 198.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.90 | Call | 1,238.44000 | 1.23844 | 1,459.90000 | 1.45990 | 1,238.440 | | 10.58 | 0.51 | 0.00 | 0 | 900.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.90 | Put | 1,214.69000 | 1.21469 | 1,053.22000 | 1.05322 | 1,214.690 | | 10.58 | 0.49 | 0.00 | 0 | 900.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.04 | Call | 1,706.45000 | 1.70645 | 1,965.88000 | 1.96588 | 1,706.450 | | 10.76 | 0.61 | 0.00 | 0 | 100.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.14 | Put | 673.34000 | 0.67334 | 573.57000 | 0.57357 | 673.340 | | 10.92 | 0.32 | 0.00 | 0 | 97.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.35 | Put | 381.69000 | 0.38169 | 321.30000 | 0.32130 | 381.690 | | 11.26 | 0.20 | 0.00 | 0 | 400.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.45 | Put | 286.58000 | 0.28658 | 240.13000 | 0.24013 | 286.580 | | 11.42 | 0.16 | 0.00 | 0 | 198.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.53 | Put | 226.29000 | 0.22629 | 189.02000 | 0.18902 | 226.290 | | 11.55 | 0.13 | 0.00 | 0 | 210.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.66 | Put | 152.44000 | 0.15244 | 126.79000 | 0.12679 | 152.440 | | 11.76 | 0.09 | 0.00 | 0 | 97.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.90 | Put | 68.08000 | 0.06808 | 56.20000 | 0.05620 | 68.080 | | 12.05 | 0.05 | 0.00 | 0 | 900.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.95 | Put | 56.83000 | 0.05683 | 46.85000 | 0.04685 | 56.830 | | 12.09 | 0.04 | 0.00 | 0 | 400.00 |
| R2032 | On 03/02/2022 | Bond Future | 11.13 | Put | 28.97000 | 0.02897 | 23.78000 | 0.02378 | 28.970 | | 12.26 | 0.02 | 0.00 | 0 | 210.00 |
| R2032 | On 05/05/2022 | Bond Future | | | 10.09512 | 89.50733 | 10.02712 | 89.89541 | | | 10.42 | 0.00 | 0.00 | 0 | 20,406.00 |
| R2032 | On 05/05/2022 | Bond Future | 9.58 | Call | 961.06000 | 0.96106 | 1,089.07000 | 1.08907 | 961.060 | | 9.96 | 0.30 | 0.00 | 0 | 780.00 |
| R2032 | On 05/05/2022 | Bond Future | 10.18 | Call | 2,473.76000 | 2.47376 | 2,699.91000 | 2.69991 | 2,473.760 | | 10.59 | 0.55 | 0.00 | 0 | 780.00 |
| R2032 | On 05/05/2022 | Bond Future | 10.29 | Call | 2,835.10000 | 2.83510 | 3,077.68000 | 3.07768 | 2,835.100 | | 10.71 | 0.59 | 0.00 | 0 | 993.00 |
| R2032 | On 05/05/2022 | Bond Future | 10.98 | Put | 720.06000 | 0.72006 | 651.96000 | 0.65196 | 720.060 | | 11.75 | 0.20 | 0.00 | 0 | 993.00 |
| R2032 | On 05/05/2022 | Bond Future | 11.18 | Put | 551.56000 | 0.55156 | 498.12000 | 0.49812 | 551.560 | | 12.03 | 0.16 | 0.00 | 0 | 780.00 |
| R2032 | On 04/08/2022 | Bond Future | | | 10.30271 | 90.54590 | 10.23117 | 90.94187 | | | 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 | 385.20000 | | 0.38520 | | 440.99000 | 0.44099 | 385.200 | 9.04 | 0.13 | 0.00 | 0 | 800.00 |
| R2032 | On 04/08/2022 | Bond Future | 9.72 | Call | 1,380.30000 | | 1.38030 | | 1,519.91000 | 1.51991 | 1,380.300 | 9.56 | 0.33 | 0.00 | 0 | 800.00 |
| R2032 | On 04/08/2022 | Bond Future | 11.60 | Put | 823.57000 | | 0.82357 | | 759.53000 | 0.75953 | 823.570 | 11.57 | 0.18 | 0.00 | 0 | 800.00 |
| R2032 | On 03/11/2022 | Bond Future | | | 10.51171 | | 87.56975 | | 10.43640 | 87.97384 | | 10.14 | 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 | | | 10.39086 | | 93.23505 | | 10.33094 | 93.62653 | | 11.68 | 0.00 | 0.00 | 0 | 103,053.00 |
| R2035 | On 03/02/2022 | Bond Future | 9.70 | Call | 112.19000 | | 0.11219 | | 154.60000 | 0.15460 | 112.190 | 10.88 | 0.08 | 0.00 | 0 | 683.00 |
| R2035 | On 03/02/2022 | Bond Future | 9.92 | Call | 311.63000 | | 0.31163 | | 400.85000 | 0.40085 | 311.630 | 11.23 | 0.18 | 0.00 | 0 | 200.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.10 | Call | 606.11000 | | 0.60611 | | 745.35000 | 0.74535 | 606.110 | 11.49 | 0.29 | 0.00 | 0 | 280.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.24 | Call | 931.54000 | | 0.93154 | | 1,112.97000 | 1.11297 | 931.540 | 11.67 | 0.39 | 0.00 | 0 | 500.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.26 | Call | 985.52000 | | 0.98552 | | 1,173.02000 | 1.17302 | 985.520 | 11.69 | 0.41 | 0.00 | 0 | 200.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.34 | Put | 1,553.08000 | | 1.55308 | | 1,373.17000 | 1.37317 | 1,553.080 | 11.80 | 0.53 | 0.00 | 0 | 500.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.35 | Call | 1,252.45000 | | 1.25245 | | 1,466.97000 | 1.46697 | 1,252.450 | 11.81 | 0.48 | 0.00 | 0 | 1,600.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.61 | Put | 821.09000 | | 0.82109 | | 713.53000 | 0.71353 | 821.090 | 12.22 | 0.34 | 0.00 | 0 | 200.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.65 | Put | 742.64000 | | 0.74264 | | 644.04000 | 0.64404 | 742.640 | 12.29 | 0.31 | 0.00 | 0 | 683.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.03 | Put | 265.98000 | | 0.26598 | | 227.44000 | 0.22744 | 265.980 | 13.02 | 0.14 | 0.00 | 0 | 280.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.05 | Put | 251.16000 | | 0.25116 | | 214.67000 | 0.21467 | 251.160 | 13.06 | 0.13 | 0.00 | 0 | 1,600.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.11 | Put | 211.25000 | | 0.21125 | | 180.33000 | 0.18033 | 211.250 | 13.17 | 0.11 | 0.00 | 0 | 200.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.28 | Put | 126.83000 | | 0.12683 | | 107.96000 | 0.10796 | 126.830 | 13.47 | 0.07 | 0.00 | 0 | 200.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.33 | Put | 107.63000 | | 0.10763 | | 91.51000 | 0.09151 | 107.630 | 13.53 | 0.06 | 0.00 | 0 | 500.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.39 | Put | 88.10000 | | 0.08810 | | 74.82000 | 0.07482 | 88.100 | 13.60 | 0.05 | 0.00 | 0 | 683.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.73 | Put | 26.68000 | | 0.02668 | | 22.58000 | 0.02258 | 26.680 | 13.99 | 0.02 | 0.00 | 0 | 280.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.88 | Put | 15.29000 | | 0.01529 | | 12.95000 | 0.01295 | 15.290 | 14.16 | 0.01 | 0.00 | 0 | 1,800.00 |
| R2035 | On 05/05/2022 | Bond Future | | | 10.58268 | | 89.85636 | | 10.52027 | 90.25303 | | 11.75 | 0.00 | 0.00 | 0 | 8,926.00 |
| R2035 | On 05/05/2022 | Bond Future | 10.72 | Call | 2,979.30000 | | 2.97930 | | 3,219.28000 | 3.21928 | 2,979.300 | 12.00 | 0.57 | 0.00 | 0 | 1,200.00 |
| R2035 | On 05/05/2022 | Bond Future | 10.82 | Put | 1,870.97000 | | 1.87097 | | 1,728.91000 | 1.72891 | 1,870.970 | 12.14 | 0.39 | 0.00 | 0 | 1,200.00 |
| R2035 | On 05/05/2022 | Bond Future | 12.64 | Put | 176.28000 | | 0.17628 | | 160.03000 | 0.16003 | 176.280 | 14.97 | 0.05 | 0.00 | 0 | 1,200.00 |
| R2035 | On 04/08/2022 | Bond Future | | | 10.78438 | | 90.89684 | | 10.71888 | 91.30143 | | 11.25 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 04/08/2022 | Bond Future | 9.53 | Call | 501.96000 | | 0.50196 | | 566.22000 | 0.56622 | 501.960 | 10.13 | 0.14 | 0.00 | 0 | 400.00 |
| R2035 | On 04/08/2022 | Bond Future | 9.84 | Call | 863.02000 | | 0.86302 | | 959.54000 | 0.95954 | 863.020 | 10.25 | 0.22 | 0.00 | 0 | 100.00 |
| R2035 | On 04/08/2022 | Bond Future | 10.53 | Call | 2,395.37000 | | 2.39537 | | 2,583.23000 | 2.58323 | 2,395.370 | 11.06 | 0.44 | 0.00 | 0 | 400.00 |
| R2035 | On 04/08/2022 | Bond Future | 10.64 | Put | 3,607.98000 | | 3.60798 | | 3,405.65000 | 3.40565 | 3,607.980 | 11.15 | 0.53 | 0.00 | 0 | 100.00 |
| R2035 | On 04/08/2022 | Bond Future | 11.13 | Put | 2,282.63000 | | 2.28263 | | 2,139.48000 | 2.13948 | 2,282.630 | 11.63 | 0.38 | 0.00 | 0 | 100.00 |
| R2035 | On 04/08/2022 | Bond Future | 12.18 | Put | 877.52000 | | 0.87752 | | 816.41000 | 0.81641 | 877.520 | 13.19 | 0.17 | 0.00 | 0 | 400.00 |
| R2035 | On 03/11/2022 | Bond Future | | | 10.98675 | | 87.59509 | | 10.91800 | 88.00798 | | 11.44 | 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 | | | 10.60679 | | 84.54492 | | 10.54156 | 84.97376 | | 12.92 | 0.00 | 0.00 | 0 | 119,310.00 |
| R2037 | On 05/05/2022 | Bond Future | | | 10.79735 | | 85.54205 | | 10.72947 | 85.97650 | | 12.41 | 0.00 | 0.00 | 0 | 11,855.00 |
| R2037 | On 04/08/2022 | Bond Future | | | 10.99944 | | 82.27839 | | 10.92829 | 82.72106 | | 12.52 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 04/08/2022 | Bond Future | 10.10 | Call | 935.03000 | | 0.93503 | | 1,046.70000 | 1.04670 | 935.030 | 11.42 | 0.23 | 0.00 | 0 | 50.00 |
| R2037 | On 04/08/2022 | Bond Future | 10.90 | Put | 3,481.78000 | | 3.48178 | | 3,267.33000 | 3.26733 | 3,481.780 | 12.42 | 0.51 | 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 | 3,888.66000 | 3.88866 | 4,158.65000 | 4.15865 | 3,888.660 | 12.73 | 0.58 | 0.00 | 0 | 1,050.00 | |
| R2037 | On 04/08/2022 | Bond Future | 11.42 | Put | 2,131.64000 | 2.13164 | 1,984.38000 | 1.98438 | 2,131.640 | 13.01 | 0.36 | 0.00 | 0 | 50.00 | |
| R2037 | On 04/08/2022 | Bond Future | 11.95 | Put | 1,310.73000 | 1.31073 | 1,214.39000 | 1.21439 | 1,310.730 | 13.89 | 0.24 | 0.00 | 0 | 1,050.00 | |
| R2037 | On 03/11/2022 | Bond Future | | | 11.19041 | 83.34566 | 11.11596 | 83.79693 | | 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 | | | 10.69917 | 86.75106 | 10.63375 | 87.21562 | | 13.52 | 0.00 | 0.00 | 0 | 90,016.00 | |
| R2040 | On 03/02/2022 | Bond Future | 10.60 | Call | 1,126.11000 | 1.12611 | 1,358.27000 | 1.35827 | 1,126.110 | 13.30 | 0.43 | 0.00 | 0 | 2,000.00 | |
| R2040 | On 05/05/2022 | Bond Future | | | 10.88291 | 87.77423 | 10.81485 | 88.24483 | | 12.99 | 0.00 | 0.00 | 0 | 8,568.00 | |
| R2040 | On 05/05/2022 | Bond Future | 9.82 | Call | 306.72000 | 0.30672 | 366.87000 | 0.36687 | 306.720 | 11.49 | 0.11 | 0.00 | 0 | 1,200.00 | |
| R2040 | On 05/05/2022 | Bond Future | 10.57 | Call | 1,639.09000 | 1.63909 | 1,835.05000 | 1.83505 | 1,639.090 | 12.39 | 0.38 | 0.00 | 0 | 1,200.00 | |
| R2040 | On 05/05/2022 | Bond Future | 13.04 | Put | 173.09000 | 0.17309 | 155.42000 | 0.15542 | 173.090 | 16.72 | 0.05 | 0.00 | 0 | 1,200.00 | |
| R2040 | On 04/08/2022 | Bond Future | | | 11.07744 | 84.28586 | 11.00614 | 84.76516 | | 13.11 | 0.00 | 0.00 | 0 | 0.00 | |
| R2040 | On 04/08/2022 | Bond Future | 9.70 | Call | 427.55000 | 0.42755 | 490.69000 | 0.49069 | 427.550 | 11.84 | 0.12 | 0.00 | 0 | 460.00 | |
| R2040 | On 04/08/2022 | Bond Future | 10.70 | Call | 2,238.39000 | 2.23839 | 2,442.43000 | 2.44243 | 2,238.390 | 12.80 | 0.40 | 0.00 | 0 | 460.00 | |
| R2040 | On 04/08/2022 | Bond Future | 12.24 | Put | 1,191.25000 | 1.19125 | 1,103.01000 | 1.10301 | 1,191.250 | 15.11 | 0.20 | 0.00 | 0 | 460.00 | |
| R2040 | On 03/11/2022 | Bond Future | | | 11.26075 | 85.37960 | 11.18620 | 85.86798 | | 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 | | | 10.74560 | 83.47845 | 10.67992 | 83.95405 | | 14.18 | 0.00 | 0.00 | 0 | 59,709.00 | |
| R2044 | On 05/05/2022 | Bond Future | | | 10.92024 | 84.46308 | 10.85193 | 84.94482 | | 13.61 | 0.00 | 0.00 | 0 | 5,735.00 | |
| R2044 | On 04/08/2022 | Bond Future | | | 11.10480 | 81.06140 | 11.03327 | 81.55191 | | 13.75 | 0.00 | 0.00 | 0 | 0.00 | |
| R2044 | On 03/11/2022 | Bond Future | | | 11.27833 | 82.11338 | 11.20358 | 82.61308 | | 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 | | | 10.69943 | 86.86570 | 10.62852 | 87.39597 | | 13.90 | 0.00 | 0.00 | 0 | 192,246.00 | |
| R2048 | On 03/02/2022 | Bond Future | 10.20 | Call | 269.31000 | 0.26931 | 371.22000 | 0.37122 | 269.310 | 13.05 | 0.15 | 0.00 | 0 | 900.00 | |
| R2048 | On 03/02/2022 | Bond Future | 10.30 | Call | 411.28000 | 0.41128 | 548.56000 | 0.54856 | 411.280 | 13.18 | 0.21 | 0.00 | 0 | 1,300.00 | |
| R2048 | On 03/02/2022 | Bond Future | 10.40 | Call | 605.76000 | 0.60576 | 783.33000 | 0.78333 | 605.760 | 13.37 | 0.28 | 0.00 | 0 | 100.00 | |
| R2048 | On 03/02/2022 | Bond Future | 10.90 | Call | 2,372.98000 | 2.37298 | 2,753.22000 | 2.75322 | 2,372.980 | 14.16 | 0.66 | 0.00 | 0 | 900.00 | |
| R2048 | On 03/02/2022 | Bond Future | 11.00 | Call | 2,871.79000 | 2.87179 | 3,282.99000 | 3.28299 | 2,871.790 | 14.33 | 0.72 | 0.00 | 0 | 1,400.00 | |
| R2048 | On 05/05/2022 | Bond Future | | | 10.86344 | 83.47496 | 10.78972 | 84.01202 | | 14.06 | 0.00 | 0.00 | 0 | 2,035.00 | |
| R2048 | On 04/08/2022 | Bond Future | | | 11.03461 | 84.44048 | 10.95753 | 84.98694 | | 13.47 | 0.00 | 0.00 | 0 | 0.00 | |
| R2048 | On 03/11/2022 | Bond Future | | | 11.20473 | 81.11939 | 11.12416 | 81.67573 | | 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 | | | 10.35534 | 72.09871 | 10.28966 | 72.47519 | | 13.02 | 0.00 | 0.00 | 0 | 20,296.00 | |
| R209 | On 05/05/2022 | Bond Future | | | 10.52766 | 69.80759 | 10.45950 | 70.18897 | | 13.08 | 0.00 | 0.00 | 0 | 5,396.00 | |
| R209 | On 05/05/2022 | Bond Future | 9.75 | Call | 513.42000 | 0.51342 | 597.67000 | 0.59767 | 513.420 | 11.92 | 0.20 | 0.00 | 0 | 8,525.00 | |
| R209 | On 05/05/2022 | Bond Future | 10.75 | Put | 1,622.27000 | 1.62227 | 1,484.47000 | 1.48447 | 1,622.270 | 13.39 | 0.40 | 0.00 | 0 | 12,050.00 | |
| R209 | On 05/05/2022 | Bond Future | 12.00 | Put | 322.45000 | 0.32245 | 290.20000 | 0.29020 | 322.450 | 15.79 | 0.10 | 0.00 | 0 | 12,050.00 | |
| R209 | On 04/08/2022 | Bond Future | | | 10.70513 | 70.61614 | 10.63401 | 71.00457 | | 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 | | | 10.88173 | 68.38905 | | 10.80750 | 68.78485 | | 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 | | | 213.91114 | 213.91114 | | 213.89400 | 213.89400 | | | 0.00 | 0.00 | 0 | 1,449.00 |
| R210 | On 05/05/2022 | Bond Future | | | 213.62470 | 213.62470 | | 213.60882 | 213.60882 | | | 0.00 | 0.00 | 0 | 104.00 |
| R210 | On 04/08/2022 | Bond Future | | | 216.27335 | 216.27335 | | 216.26437 | 216.26437 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 03/11/2022 | Bond Future | | | 216.08095 | 216.08095 | | 216.07970 | 216.07970 | | | 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 | | | 9.72240 | 86.95688 | | 9.65737 | 87.30213 | | 10.11 | 0.00 | 0.00 | 0 | 22,660.00 |
| R213 | On 03/02/2022 | Bond Future | 8.63 | Call | 8.29000 | 0.00829 | | 13.71000 | 0.01371 | 8.290 | 9.14 | 0.01 | 0.00 | 0 | 200.00 |
| R213 | On 03/02/2022 | Bond Future | 8.80 | Call | 23.79000 | 0.02379 | | 36.80000 | 0.03680 | 23.790 | 9.17 | 0.03 | 0.00 | 0 | 102.00 |
| R213 | On 03/02/2022 | Bond Future | 9.15 | Call | 153.52000 | 0.15352 | | 208.96000 | 0.20896 | 153.520 | 9.46 | 0.12 | 0.00 | 0 | 220.00 |
| R213 | On 03/02/2022 | Bond Future | 9.22 | Call | 208.02000 | 0.20802 | | 277.13000 | 0.27713 | 208.020 | 9.52 | 0.16 | 0.00 | 0 | 430.00 |
| R213 | On 03/02/2022 | Bond Future | 9.58 | Put | 1,509.36000 | 1.50936 | | 1,324.41000 | 1.32441 | 1,509.360 | 9.95 | 0.60 | 0.00 | 0 | 200.00 |
| R213 | On 03/02/2022 | Bond Future | 9.76 | Put | 1,004.70000 | 1.00470 | | 867.62000 | 0.86762 | 1,004.700 | 10.12 | 0.47 | 0.00 | 0 | 102.00 |
| R213 | On 03/02/2022 | Bond Future | 10.00 | Put | 539.49000 | 0.53949 | | 456.85000 | 0.45685 | 539.490 | 10.36 | 0.30 | 0.00 | 0 | 430.00 |
| R213 | On 03/02/2022 | Bond Future | 10.15 | Put | 355.09000 | 0.35509 | | 297.96000 | 0.29796 | 355.090 | 10.58 | 0.21 | 0.00 | 0 | 200.00 |
| R213 | On 03/02/2022 | Bond Future | 10.17 | Put | 335.20000 | 0.33520 | | 280.96000 | 0.28096 | 335.200 | 10.61 | 0.20 | 0.00 | 0 | 220.00 |
| R213 | On 03/02/2022 | Bond Future | 10.25 | Put | 264.87000 | 0.26487 | | 221.10000 | 0.22110 | 264.870 | 10.73 | 0.17 | 0.00 | 0 | 102.00 |
| R213 | On 03/02/2022 | Bond Future | 10.60 | Put | 88.05000 | 0.08805 | | 72.60000 | 0.07260 | 88.050 | 11.26 | 0.06 | 0.00 | 0 | 430.00 |
| R213 | On 03/02/2022 | Bond Future | 10.67 | Put | 69.78000 | 0.06978 | | 57.45000 | 0.05745 | 69.780 | 11.36 | 0.05 | 0.00 | 0 | 220.00 |
| R213 | On 05/05/2022 | Bond Future | | | 9.91850 | 84.45015 | | 9.85057 | 84.80002 | | 10.16 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 04/08/2022 | Bond Future | | | 10.12626 | 85.43089 | | 10.05471 | 85.78801 | | 9.75 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 03/11/2022 | Bond Future | | | 10.33731 | 83.00158 | | 10.26192 | 83.36610 | | 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 | | | 10.69481 | 69.04648 | | 10.63418 | 69.40434 | | 14.04 | 0.00 | 0.00 | 0 | 17,604.00 |
| R214 | On 05/05/2022 | Bond Future | | | 10.85989 | 66.58092 | | 10.79699 | 66.94347 | | 14.16 | 0.00 | 0.00 | 0 | 441.00 |
| R214 | On 04/08/2022 | Bond Future | | | 11.03191 | 67.35099 | | 10.96625 | 67.72024 | | 13.60 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 03/11/2022 | Bond Future | | | 11.20294 | 64.94381 | | 11.13443 | 65.32002 | | 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 : | | | | | | | | | | | 0.00 | 0 255.000000000 | |
| Grand Total: | | | | | | | | | | | 0.00 | 0 255.000000000 | |