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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/01/2022

| 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 | 810.45400 | 810.45400 | 808.82200 | 808.82200 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 05/05/2022 | Index Future | 819.97000 | 819.97000 | 818.32400 | 818.32400 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 04/08/2022 | Index Future | 829.80600 | 829.80600 | 828.14100 | 828.14100 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 03/11/2022 | Index Future | 840.13600 | 840.13600 | 838.45200 | 838.45200 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/02/2022 | Index Future | 929.75100 | 929.75100 | 927.99000 | 927.99000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 05/05/2022 | Index Future | 940.66800 | 940.66800 | 938.89300 | 938.89300 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 04/08/2022 | Index Future | 951.95200 | 951.95200 | 950.15700 | 950.15700 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/11/2022 | Index Future | 963.80300 | 963.80300 | 961.98600 | 961.98600 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 03/02/2022 | Index Future | 824.19600 | 824.19600 | 822.62600 | 822.62600 | | | | 0.00 | 0.00 | 0 | 193.00 |
| ALBI | On 05/05/2022 | Index Future | 833.87400 | 833.87400 | 832.29000 | 832.29000 | | | | 0.00 | 0.00 | 0 | 29.00 |
| ALBI | On 04/08/2022 | Index Future | 843.87700 | 843.87700 | 842.27500 | 842.27500 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 03/11/2022 | Index Future | 854.38200 | 854.38200 | 852.76200 | 852.76200 | | | | 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 | 11.34796 | 78.52765 | | 11.36587 | 78.43387 | | | 0.00 | 0.00 | 0 | 263.00 |
| ES33 | On 05/05/2022 | Bond Future | 11.58299 | 75.69187 | | 11.60157 | 75.59742 | | | 0.00 | 0.00 | 0 | 87.00 |
| ES33 | On 04/08/2022 | Bond Future | 11.82828 | 76.62835 | | 11.84765 | 76.53283 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 03/11/2022 | Bond Future | 12.07736 | 73.81310 | | 12.09754 | 73.71653 | | | 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 | 11.80593 | 77.20050 | | 11.83371 | 77.03339 | | | 0.00 | 0.00 | 0 | 3,579.00 |
| ES42 | On 05/05/2022 | Bond Future | 12.02627 | 73.86792 | | 12.05519 | 73.69926 | | | 0.00 | 0.00 | 0 | 1,190.00 |
| ES42 | On 04/08/2022 | Bond Future | 12.24992 | 74.78202 | | 12.28008 | 74.61138 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 03/11/2022 | Bond Future | 12.47756 | 71.46338 | | 12.50904 | 71.29070 | | | 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 | 813.39700 | 813.39700 | | 811.82800 | 811.82800 | | | 0.00 | 0.00 | 0 | 989.00 |
| GOVI | On 05/05/2022 | GOVI | 822.94800 | 822.94800 | | 821.36500 | 821.36500 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 04/08/2022 | GOVI | 832.82000 | 832.82000 | | 831.21900 | 831.21900 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 03/11/2022 | GOVI | 843.18800 | 843.18800 | | 841.56800 | 841.56800 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 03/02/2022 | Bond Future | 155.28991 | 155.28991 | | 155.33101 | 155.33101 | | | 0.00 | 0.00 | 0 | 5,554.00 |
| I2025 | On 05/05/2022 | Bond Future | 157.15202 | 157.15202 | | 157.19458 | 157.19458 | | | 0.00 | 0.00 | 0 | 164.00 |
| I2025 | On 04/08/2022 | Bond Future | 157.48209 | 157.48209 | | 157.52547 | 157.52547 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 03/11/2022 | Bond Future | 159.45958 | 159.45958 | | 159.50374 | 159.50374 | | | 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 | 114.09637 | 114.09637 | | 114.27861 | 114.27861 | | | 0.00 | 0.00 | 0 | 3,838.00 |
| I2029 | On 05/05/2022 | Bond Future | 114.26359 | 114.26359 | | 114.44870 | 114.44870 | | | 0.00 | 0.00 | 0 | 591.00 |
| I2029 | On 04/08/2022 | Bond Future | 115.67696 | 115.67696 | | 115.86446 | 115.86446 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 03/11/2022 | Bond Future | 115.90445 | 115.90445 | | 116.09464 | 116.09464 | | | 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 | 112.47551 | 112.47551 | | 112.46858 | 112.46858 | | | 0.00 | 0.00 | 0 | 7,281.00 |
| I2033 | On 05/05/2022 | Bond Future | 112.54111 | 112.54111 | | 112.53485 | 112.53485 | | | 0.00 | 0.00 | 0 | 2,121.00 |
| I2033 | On 04/08/2022 | Bond Future | 113.93313 | 113.93313 | | 113.92694 | 113.92694 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 03/11/2022 | Bond Future | 114.05808 | 114.05808 | | 114.05198 | 114.05198 | | | 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 | 127.24150 | 127.24150 | 128.72877 | 128.72877 | | | 0.00 | 0.00 | 0 | 6,104.00 |
| I2038 | On 05/05/2022 | | Bond Future | 128.76745 | 128.76745 | 130.27328 | 130.27328 | | | 0.00 | 0.00 | 0 | 677.00 |
| I2038 | On 04/08/2022 | | Bond Future | 128.54470 | 128.54470 | 130.06940 | 130.06940 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 03/11/2022 | | Bond Future | 130.15904 | 130.15904 | 131.70311 | 131.70311 | | | 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 | 117.74203 | 117.74203 | 117.33766 | 117.33766 | | | 0.00 | 0.00 | 0 | 15,506.00 |
| I2046 | On 05/05/2022 | | Bond Future | 117.26697 | 117.26697 | 116.85854 | 116.85854 | | | 0.00 | 0.00 | 0 | 171.00 |
| I2046 | On 04/08/2022 | | Bond Future | 118.71755 | 118.71755 | 118.30407 | 118.30407 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 03/11/2022 | | Bond Future | 118.28342 | 118.28342 | 117.86524 | 117.86524 | | | 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 | 120.05092 | 120.05092 | 119.81608 | 119.81608 | | | 0.00 | 8,163,462.56 | 68 | 9,348.00 |
| I2050 | On 05/05/2022 | | Bond Future | 121.49048 | 121.49048 | 121.25351 | 121.25351 | | | 0.00 | 0.00 | 0 | 379.00 |
| I2050 | On 04/08/2022 | | Bond Future | 120.97783 | 120.97783 | 120.73796 | 120.73796 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 03/11/2022 | | Bond Future | 122.49696 | 122.49696 | 122.25437 | 122.25437 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 03/02/2022 | | Index Future | 309.16700 | 309.16700 | 309.43600 | 309.43600 | | | 0.00 | 0.00 | 0 | 482.00 |
| IGOV | On 05/05/2022 | | Index Future | 312.87400 | 312.87400 | 313.14800 | 313.14800 | | | 0.00 | 0.00 | 0 | 16.00 |
| IGOV | On 04/08/2022 | | Index Future | 316.70200 | 316.70200 | 316.98000 | 316.98000 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 03/11/2022 | | Index Future | 320.72000 | 320.72000 | 321.00100 | 321.00100 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/01/2022 | | Jibar Tradeable Future | 3.91500 | 96.08500 | 3.91500 | 96.08500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/02/2022 | | Jibar Tradeable Future | 4.26000 | 95.74000 | 4.25000 | 95.75000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/03/2022 | | Jibar Tradeable Future | 4.32500 | 95.67500 | 4.31500 | 95.68500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/04/2022 | | Jibar Tradeable Future | 4.67000 | 95.33000 | 4.67000 | 95.33000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/05/2022 | | Jibar Tradeable Future | 4.74000 | 95.26000 | 4.73000 | 95.27000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2022 | | Jibar Tradeable Future | 5.06500 | 94.93500 | 5.03500 | 94.96500 | | | 0.00 | 0.00 | 0 | 72.00 |
| JIBAR FUTURE | On 21/09/2022 | | Jibar Tradeable Future | 5.52000 | 94.48000 | 5.49000 | 94.51000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/12/2022 | | Jibar Tradeable Future | 6.07500 | 93.92500 | 6.07500 | 93.92500 | | | 0.00 | 0.00 | 0 | 68.00 |
| JIBAR FUTURE | On 15/03/2023 | | Jibar Tradeable Future | 6.34500 | 93.65500 | 6.34500 | 93.65500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/06/2023 | | Jibar Tradeable Future | 6.66000 | 93.34000 | 6.68000 | 93.32000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/09/2023 | | Jibar Tradeable Future | 6.86000 | 93.14000 | 6.87500 | 93.12500 | | | 0.00 | 0.00 | 0 | 75.00 |
| JIBAR FUTURE | On 20/12/2023 | | Jibar Tradeable Future | 7.04500 | 92.95500 | 7.01500 | 92.98500 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 03/02/2022 | | Bond Future | 7.92566 | 111.62127 | 7.97912 | 111.39572 | | 5.60 | 0.00 | 345,579,451.92 | 3,096 | 68,745.00 |
| R186 | On 05/05/2022 | | Bond Future | 8.14479 | 112.93199 | 8.20184 | 112.70447 | | 5.61 | 0.00 | 0.00 | 0 | 4,514.00 |
| R186 | On 05/05/2022 | 6.73 | Call | 71.78000 | 0.07178 | 62.41000 | 0.06241 | 71.780 | 5.35 | 0.05 | 0.00 | 0 | 3,600.00 |
| R186 | On 05/05/2022 | 7.28 | Call | 252.49000 | 0.25249 | 223.22000 | 0.22322 | 252.490 | 5.14 | 0.15 | 0.00 | 0 | 435.00 |
| R186 | On 05/05/2022 | 7.48 | Call | 415.97000 | 0.41597 | 372.39000 | 0.37239 | 415.970 | 5.24 | 0.22 | 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 | 934.91000 | 0.93491 | 855.20000 | 0.85520 | 934.910 | 5.45 | 0.39 | 0.00 | 0 | 435.00 |
| R186 | On 05/05/2022 | Bond Future | 8.14 | Call | 1,416.34000 | 1.41634 | 1,310.53000 | 1.31053 | 1,416.340 | 5.57 | 0.50 | 0.00 | 0 | 454.00 |
| R186 | On 05/05/2022 | Bond Future | 8.35 | Call | 1,885.42000 | 1.88542 | 1,758.70000 | 1.75870 | 1,885.420 | 5.65 | 0.60 | 0.00 | 0 | 454.00 |
| R186 | On 05/05/2022 | Bond Future | 8.64 | Put | 692.18000 | 0.69218 | 766.55000 | 0.76655 | 692.180 | 5.78 | 0.29 | 0.00 | 0 | 4,035.00 |
| R186 | On 05/05/2022 | Bond Future | 8.94 | Put | 434.55000 | 0.43455 | 486.71000 | 0.48671 | 434.550 | 5.97 | 0.20 | 0.00 | 0 | 454.00 |
| R186 | On 05/05/2022 | Bond Future | 9.18 | Put | 295.88000 | 0.29588 | 334.22000 | 0.33422 | 295.880 | 6.13 | 0.14 | 0.00 | 0 | 454.00 |
| R186 | On 04/08/2022 | Bond Future | | | 8.38334 | 109.01700 | 8.44458 | 108.78686 | | 5.73 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 04/08/2022 | Bond Future | 6.96 | Call | 198.01000 | 0.19801 | 177.40000 | 0.17740 | 198.010 | 5.06 | 0.10 | 0.00 | 0 | 3,600.00 |
| R186 | On 04/08/2022 | Bond Future | 7.96 | Call | 1,107.65000 | 1.10765 | 1,029.04000 | 1.02904 | 1,107.650 | 5.43 | 0.37 | 0.00 | 0 | 3,600.00 |
| R186 | On 04/08/2022 | Bond Future | 9.78 | Put | 462.63000 | 0.46263 | 503.88000 | 0.50388 | 462.630 | 6.52 | 0.16 | 0.00 | 0 | 3,600.00 |
| R186 | On 03/11/2022 | Bond Future | | | 8.63046 | 110.36144 | 8.69630 | 110.12865 | | 5.63 | 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 | | | 321.83528 | 321.83528 | 321.80513 | 321.80513 | | | 0.00 | 0.00 | 0 | 1,132.00 |
| R197 | On 05/05/2022 | Bond Future | | | 325.69416 | 325.69416 | 325.66556 | 325.66556 | | | 0.00 | 0.00 | 0 | 237.00 |
| R197 | On 04/08/2022 | Bond Future | | | 321.35155 | 321.35155 | 321.32331 | 321.32331 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 03/11/2022 | Bond Future | | | 325.38744 | 325.38744 | 325.35933 | 325.35933 | | | 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 | | | 246.81539 | 246.81539 | 246.80104 | 246.80104 | | | 0.00 | 0.00 | 0 | 7,695.00 |
| R202 | On 05/05/2022 | Bond Future | | | 249.77471 | 249.77471 | 249.76166 | 249.76166 | | | 0.00 | 0.00 | 0 | 413.00 |
| R202 | On 04/08/2022 | Bond Future | | | 248.41778 | 248.41778 | 248.40495 | 248.40495 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 03/11/2022 | Bond Future | | | 251.53736 | 251.53736 | 251.52458 | 251.52458 | | | 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 | | | 5.17514 | 106.05346 | 5.15567 | 106.07362 | | 1.09 | 0.00 | 0.00 | 0 | 16,417.00 |
| R2023 | On 05/05/2022 | Bond Future | | | 5.30680 | 103.38879 | 5.28033 | 103.40981 | | 0.96 | 0.00 | 0.00 | 0 | 835.00 |
| R2023 | On 04/08/2022 | Bond Future | | | 5.50528 | 104.64249 | 5.46624 | 104.66391 | | 0.70 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 03/11/2022 | Bond Future | | | 5.92110 | 102.02139 | 5.85005 | 102.04324 | | 0.45 | 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 | | | 9.44399 | 92.20586 | 9.47680 | 92.03440 | | 9.11 | 0.00 | 12,539,996.96 | 136 | 82,917.00 |
| R2030 | On 03/02/2022 | Bond Future | 8.39 | Call | 2.85000 | 0.00285 | 2.61000 | 0.00261 | 2.850 | 8.42 | 0.00 | 0.00 | 0 | 101.00 |
| R2030 | On 03/02/2022 | Bond Future | 8.85 | Call | 71.40000 | 0.07140 | 64.55000 | 0.06455 | 71.400 | 8.57 | 0.07 | 0.00 | 0 | 1,000.00 |
| R2030 | On 03/02/2022 | Bond Future | 9.20 | Call | 392.19000 | 0.39219 | 358.56000 | 0.35856 | 392.190 | 8.86 | 0.29 | 0.00 | 0 | 950.00 |
| R2030 | On 03/02/2022 | Bond Future | 9.35 | Put | 1,169.93000 | 1.16993 | 1,288.03000 | 1.28803 | 1,169.930 | 8.99 | 0.58 | 0.00 | 0 | 101.00 |
| R2030 | On 03/02/2022 | Bond Future | 9.60 | Call | 1,379.35000 | 1.37935 | 1,287.74000 | 1.28774 | 1,379.350 | 9.21 | 0.64 | 0.00 | 0 | 1,000.00 |
| R2030 | On 03/02/2022 | Bond Future | 9.78 | Put | 308.90000 | 0.30890 | 362.96000 | 0.36296 | 308.900 | 9.39 | 0.22 | 0.00 | 0 | 101.00 |
| R2030 | On 03/02/2022 | Bond Future | 9.80 | Call | 2,126.64000 | 2.12664 | 2,006.70000 | 2.00670 | 2,126.640 | 9.42 | 0.79 | 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 | 200.01000 | 0.20001 | | 239.92000 | 0.23992 | 200.010 | 9.55 | 0.16 | 0.00 | 0 | 8,000.00 |
| R2030 | On 03/02/2022 | Bond Future | 10.85 | Put | 2.67000 | 0.00267 | | 3.90000 | 0.00390 | 2.670 | 10.71 | 0.00 | 0.00 | 0 | 1,000.00 |
| R2030 | On 05/05/2022 | Bond Future | | | 9.65631 | 93.28905 | | 9.69058 | 93.11613 | | 8.88 | 0.00 | 0.00 | 0 | 14,763.00 |
| R2030 | On 05/05/2022 | Bond Future | 7.73 | Call | 23.31000 | 0.02331 | | 21.53000 | 0.02153 | 23.310 | 8.48 | 0.01 | 0.00 | 0 | 200.00 |
| R2030 | On 05/05/2022 | Bond Future | 8.14 | Call | 74.68000 | 0.07468 | | 69.27000 | 0.06927 | 74.680 | 8.36 | 0.04 | 0.00 | 0 | 1,800.00 |
| R2030 | On 05/05/2022 | Bond Future | 8.47 | Call | 172.05000 | 0.17205 | | 160.31000 | 0.16031 | 172.050 | 8.25 | 0.09 | 0.00 | 0 | 1,073.00 |
| R2030 | On 05/05/2022 | Bond Future | 8.81 | Call | 378.66000 | 0.37866 | | 355.06000 | 0.35506 | 378.660 | 8.21 | 0.17 | 0.00 | 0 | 200.00 |
| R2030 | On 05/05/2022 | Bond Future | 8.89 | Call | 458.79000 | 0.45879 | | 431.17000 | 0.43117 | 458.790 | 8.26 | 0.19 | 0.00 | 0 | 1,800.00 |
| R2030 | On 05/05/2022 | Bond Future | 9.35 | Put | 2,723.36000 | 2.72336 | 2,839.69000 | 2.83969 | 2,723.360 | | 8.61 | 0.62 | 0.00 | 0 | 1,073.00 |
| R2030 | On 05/05/2022 | Bond Future | 9.95 | Put | 1,249.95000 | 1.24995 | 1,322.63000 | 1.32263 | 1,249.950 | | 9.02 | 0.37 | 0.00 | 0 | 1,073.00 |
| R2030 | On 05/05/2022 | Bond Future | 10.20 | Put | 876.72000 | 0.87672 | 933.32000 | 0.93332 | 876.720 | | 9.27 | 0.28 | 0.00 | 0 | 200.00 |
| R2030 | On 05/05/2022 | Bond Future | 11.04 | Put | 257.56000 | 0.25756 | 279.09000 | 0.27909 | 257.560 | | 10.29 | 0.10 | 0.00 | 0 | 1,800.00 |
| R2030 | On 04/08/2022 | Bond Future | | | 9.88517 | 90.41496 | 9.92115 | 90.24007 | | | 8.94 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 04/08/2022 | Bond Future | 8.30 | Call | 243.18000 | 0.24318 | 229.57000 | 0.22957 | 243.180 | | 8.42 | 0.09 | 0.00 | 0 | 800.00 |
| R2030 | On 04/08/2022 | Bond Future | 9.05 | Call | 808.78000 | 0.80878 | 770.72000 | 0.77072 | 808.780 | | 8.33 | 0.25 | 0.00 | 0 | 800.00 |
| R2030 | On 04/08/2022 | Bond Future | 10.95 | Put | 834.67000 | 0.83467 | 877.02000 | 0.87702 | 834.670 | | 9.82 | 0.21 | 0.00 | 0 | 800.00 |
| R2030 | On 03/11/2022 | Bond Future | | | 10.10569 | 91.53029 | 10.14340 | 91.35336 | | | 8.69 | 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 | | | 9.90138 | 92.53050 | 9.93405 | 92.33922 | | | 10.14 | 0.00 | 237,710,854.50 | 2,569 | 121,188.00 |
| R2032 | On 03/02/2022 | Bond Future | 8.91 | Call | 3.75000 | 0.00375 | 3.40000 | 0.00340 | 3.750 | | 9.08 | 0.01 | 0.00 | 0 | 198.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.14 | Call | 22.83000 | 0.02283 | 20.53000 | 0.02053 | 22.830 | | 9.17 | 0.03 | 0.00 | 0 | 97.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.58 | Call | 298.10000 | 0.29810 | 270.63000 | 0.27063 | 298.100 | | 9.54 | 0.22 | 0.00 | 0 | 400.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.62 | Call | 358.04000 | 0.35804 | 325.80000 | 0.32580 | 358.040 | | 9.61 | 0.25 | 0.00 | 0 | 210.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.81 | Put | 1,289.20000 | 1.28920 | 1,420.51000 | 1.42051 | 1,289.200 | | 9.90 | 0.58 | 0.00 | 0 | 198.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.90 | Call | 1,001.57000 | 1.00157 | 926.40000 | 0.92640 | 1,001.570 | | 10.02 | 0.50 | 0.00 | 0 | 900.00 |
| R2032 | On 03/02/2022 | Bond Future | 9.90 | Put | 1,009.67000 | 1.00967 | 1,125.78000 | 1.12578 | 1,009.670 | | 10.02 | 0.50 | 0.00 | 0 | 900.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.04 | Call | 1,473.08000 | 1.47308 | 1,373.55000 | 1.37355 | 1,473.080 | | 10.19 | 0.63 | 0.00 | 0 | 100.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.14 | Put | 480.37000 | 0.48037 | 555.37000 | 0.55537 | 480.370 | | 10.31 | 0.29 | 0.00 | 0 | 97.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.35 | Put | 228.87000 | 0.22887 | 274.13000 | 0.27413 | 228.870 | | 10.63 | 0.16 | 0.00 | 0 | 400.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.45 | Put | 157.58000 | 0.15758 | 192.04000 | 0.19204 | 157.580 | | 10.80 | 0.12 | 0.00 | 0 | 198.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.53 | Put | 115.55000 | 0.11555 | 142.84000 | 0.14284 | 115.550 | | 10.94 | 0.09 | 0.00 | 0 | 210.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.66 | Put | 68.18000 | 0.06818 | 86.34000 | 0.08634 | 68.180 | | 11.15 | 0.06 | 0.00 | 0 | 97.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.90 | Put | 24.39000 | 0.02439 | 32.34000 | 0.03234 | 24.390 | | 11.54 | 0.02 | 0.00 | 0 | 900.00 |
| R2032 | On 03/02/2022 | Bond Future | 10.95 | Put | 19.54000 | 0.01954 | 26.16000 | 0.02616 | 19.540 | | 11.62 | 0.02 | 0.00 | 0 | 400.00 |
| R2032 | On 03/02/2022 | Bond Future | 11.13 | Put | 8.03000 | 0.00803 | 11.19000 | 0.01119 | 8.030 | | 11.80 | 0.01 | 0.00 | 0 | 210.00 |
| R2032 | On 05/05/2022 | Bond Future | | | 10.10150 | 89.47104 | 10.13548 | 89.27806 | | | 10.19 | 0.00 | 0.00 | 0 | 20,406.00 |
| R2032 | On 05/05/2022 | Bond Future | 9.58 | Call | 780.07000 | 0.78007 | 735.00000 | 0.73500 | 780.070 | | 9.35 | 0.27 | 0.00 | 0 | 780.00 |
| R2032 | On 05/05/2022 | Bond Future | 10.18 | Call | 2,278.62000 | 2.27862 | 2,183.34000 | 2.18334 | 2,278.620 | | 10.12 | 0.55 | 0.00 | 0 | 780.00 |
| R2032 | On 05/05/2022 | Bond Future | 10.29 | Call | 2,638.70000 | 2.63870 | 2,534.30000 | 2.53430 | 2,638.700 | | 10.23 | 0.59 | 0.00 | 0 | 993.00 |
| R2032 | On 05/05/2022 | Bond Future | 10.98 | Put | 585.06000 | 0.58506 | 627.89000 | 0.62789 | 585.060 | | 11.17 | 0.18 | 0.00 | 0 | 993.00 |
| R2032 | On 05/05/2022 | Bond Future | 11.18 | Put | 438.11000 | 0.43811 | 472.06000 | 0.47206 | 438.110 | | 11.49 | 0.14 | 0.00 | 0 | 780.00 |
| R2032 | On 04/08/2022 | Bond Future | | | 10.30986 | 90.55618 | 10.34532 | 90.36097 | | | 9.77 | 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 | 319.50000 | | 0.31950 | | 300.77000 | 0.30077 | 319.500 | 8.78 | 0.11 | 0.00 | 0 | 800.00 |
| R2032 | On 04/08/2022 | Bond Future | 9.72 | Call | 1,187.81000 | | 1.18781 | | 1,133.48000 | 1.13348 | 1,187.810 | 9.02 | 0.31 | 0.00 | 0 | 800.00 |
| R2032 | On 04/08/2022 | Bond Future | 11.60 | Put | 695.32000 | | 0.69532 | | 733.06000 | 0.73306 | 695.320 | 11.04 | 0.17 | 0.00 | 0 | 800.00 |
| R2032 | On 03/11/2022 | Bond Future | | | 10.51990 | | 87.52595 | | 10.55690 | 87.32847 | | 9.94 | 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 | | | 10.38614 | | 93.26580 | | 10.40867 | 93.11916 | | 11.35 | 0.00 | 1,025,923.80 | 11 | 103,067.00 |
| R2035 | On 03/02/2022 | Bond Future | 9.70 | Call | 46.01000 | | 0.04601 | | 44.14000 | 0.04414 | 46.010 | 10.33 | 0.04 | 0.00 | 0 | 683.00 |
| R2035 | On 03/02/2022 | Bond Future | 9.92 | Call | 167.43000 | | 0.16743 | | 159.20000 | 0.15920 | 167.430 | 10.48 | 0.13 | 0.00 | 0 | 200.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.10 | Call | 400.40000 | | 0.40040 | | 380.29000 | 0.38029 | 400.400 | 10.73 | 0.25 | 0.00 | 0 | 280.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.24 | Call | 703.05000 | | 0.70305 | | 668.99000 | 0.66899 | 703.050 | 10.99 | 0.37 | 0.00 | 0 | 500.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.26 | Call | 754.97000 | | 0.75497 | | 718.63000 | 0.71863 | 754.970 | 11.02 | 0.39 | 0.00 | 0 | 200.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.34 | Put | 1,285.39000 | | 1.28539 | | 1,385.99000 | 1.38599 | 1,285.390 | 11.13 | 0.54 | 0.00 | 0 | 500.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.35 | Call | 1,015.27000 | | 1.01527 | | 967.97000 | 0.96797 | 1,015.270 | 11.15 | 0.47 | 0.00 | 0 | 1,600.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.61 | Put | 574.87000 | | 0.57487 | | 639.92000 | 0.63992 | 574.870 | 11.51 | 0.30 | 0.00 | 0 | 200.00 |
| R2035 | On 03/02/2022 | Bond Future | 10.65 | Put | 503.69000 | | 0.50369 | | 563.68000 | 0.56368 | 503.690 | 11.57 | 0.27 | 0.00 | 0 | 683.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.03 | Put | 129.35000 | | 0.12935 | | 152.81000 | 0.15281 | 129.350 | 12.28 | 0.09 | 0.00 | 0 | 280.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.05 | Put | 119.69000 | | 0.11969 | | 141.83000 | 0.14183 | 119.690 | 12.31 | 0.08 | 0.00 | 0 | 1,600.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.11 | Put | 94.63000 | | 0.09463 | | 113.20000 | 0.11320 | 94.630 | 12.42 | 0.07 | 0.00 | 0 | 200.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.28 | Put | 47.58000 | | 0.04758 | | 58.48000 | 0.05848 | 47.580 | 12.74 | 0.04 | 0.00 | 0 | 200.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.33 | Put | 38.65000 | | 0.03865 | | 47.90000 | 0.04790 | 38.650 | 12.83 | 0.03 | 0.00 | 0 | 500.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.39 | Put | 30.03000 | | 0.03003 | | 37.59000 | 0.03759 | 30.030 | 12.94 | 0.02 | 0.00 | 0 | 683.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.73 | Put | 5.99000 | | 0.00599 | | 8.00000 | 0.00800 | 5.990 | 13.36 | 0.01 | 0.00 | 0 | 280.00 |
| R2035 | On 03/02/2022 | Bond Future | 11.88 | Put | 2.73000 | | 0.00273 | | 3.76000 | 0.00376 | 2.730 | 13.50 | 0.00 | 0.00 | 0 | 1,800.00 |
| R2035 | On 05/05/2022 | Bond Future | | | 10.57842 | | 89.88335 | | 10.60176 | 89.73559 | | 11.47 | 0.00 | 0.00 | 0 | 8,926.00 |
| R2035 | On 05/05/2022 | Bond Future | 10.72 | Call | 2,792.06000 | | 2.79206 | | 2,717.74000 | 2.71774 | 2,792.060 | 11.44 | 0.57 | 0.00 | 0 | 1,200.00 |
| R2035 | On 05/05/2022 | Bond Future | 10.82 | Put | 1,656.09000 | | 1.65609 | | 1,723.35000 | 1.72335 | 1,656.090 | 11.55 | 0.39 | 0.00 | 0 | 1,200.00 |
| R2035 | On 05/05/2022 | Bond Future | 12.64 | Put | 125.19000 | | 0.12519 | | 134.14000 | 0.13414 | 125.190 | 14.52 | 0.04 | 0.00 | 0 | 1,200.00 |
| R2035 | On 04/08/2022 | Bond Future | | | 10.78038 | | 90.97337 | | 10.80468 | 90.82391 | | 10.94 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 04/08/2022 | Bond Future | 9.53 | Call | 419.82000 | | 0.41982 | | 404.20000 | 0.40420 | 419.820 | 9.77 | 0.13 | 0.00 | 0 | 400.00 |
| R2035 | On 04/08/2022 | Bond Future | 9.84 | Call | 753.95000 | | 0.75395 | | 728.40000 | 0.72840 | 753.950 | 9.89 | 0.20 | 0.00 | 0 | 100.00 |
| R2035 | On 04/08/2022 | Bond Future | 10.53 | Call | 2,260.13000 | | 2.26013 | | 2,202.92000 | 2.20292 | 2,260.130 | 10.75 | 0.43 | 0.00 | 0 | 400.00 |
| R2035 | On 04/08/2022 | Bond Future | 10.64 | Put | 3,446.66000 | | 3.44666 | | 3,533.53000 | 3.53353 | 3,446.660 | 10.84 | 0.53 | 0.00 | 0 | 100.00 |
| R2035 | On 04/08/2022 | Bond Future | 11.13 | Put | 2,133.24000 | | 2.13324 | | 2,197.02000 | 2.19702 | 2,133.240 | 11.34 | 0.38 | 0.00 | 0 | 100.00 |
| R2035 | On 04/08/2022 | Bond Future | 12.18 | Put | 782.67000 | | 0.78267 | | 812.12000 | 0.81212 | 782.670 | 12.93 | 0.16 | 0.00 | 0 | 400.00 |
| R2035 | On 03/11/2022 | Bond Future | | | 10.98322 | | 87.61622 | | 11.00850 | 87.46505 | | 11.18 | 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 | | | 10.63838 | | 84.33839 | | 10.65068 | 84.25818 | | 12.57 | 0.00 | 98,760,254.69 | 1,171 | 118,171.00 |
| R2037 | On 05/05/2022 | Bond Future | | | 10.83080 | | 85.32919 | | 10.84350 | 85.24858 | | 12.13 | 0.00 | 0.00 | 0 | 11,855.00 |
| R2037 | On 04/08/2022 | Bond Future | | | 11.03469 | | 82.10830 | | 11.04791 | 82.02677 | | 12.20 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 04/08/2022 | Bond Future | 10.10 | Call | 770.68000 | | 0.77068 | | 758.53000 | 0.75853 | 770.680 | 11.02 | 0.21 | 0.00 | 0 | 50.00 |
| R2037 | On 04/08/2022 | Bond Future | 10.90 | Put | 3,449.75000 | | 3.44975 | | 3,499.94000 | 3.49994 | 3,449.750 | 12.10 | 0.53 | 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 | 3,622.63000 | 3.62263 | | 3,583.23000 | 3.58323 | 3,622.630 | 12.42 | 0.57 | 0.00 | 0 | 1,050.00 |
| R2037 | On 04/08/2022 | Bond Future | 11.42 | Put | 2,076.90000 | 2.07690 | | 2,113.85000 | 2.11385 | 2,076.900 | 12.70 | 0.36 | 0.00 | 0 | 50.00 |
| R2037 | On 04/08/2022 | Bond Future | 11.95 | Put | 1,251.37000 | 1.25137 | | 1,277.29000 | 1.27729 | 1,251.370 | 13.59 | 0.24 | 0.00 | 0 | 1,050.00 |
| R2037 | On 03/11/2022 | Bond Future | | | 11.22764 | 83.12138 | | 11.24135 | 83.03902 | | 11.87 | 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 | | | 10.71622 | 86.63062 | | 10.75375 | 86.36643 | | 13.17 | 0.00 | 115,998,400.18 | 1,339 | 88,666.00 |
| R2040 | On 03/02/2022 | Bond Future | 10.60 | Call | 851.68000 | 0.85168 | | 771.32000 | 0.77132 | 851.680 | 12.92 | 0.40 | 0.00 | 0 | 2,000.00 |
| R2040 | On 05/05/2022 | Bond Future | | | 10.90121 | 87.64838 | | 10.94013 | 87.38170 | | 12.69 | 0.00 | 0.00 | 0 | 8,568.00 |
| R2040 | On 05/05/2022 | Bond Future | 9.82 | Call | 219.90000 | 0.21990 | | 200.82000 | 0.20082 | 219.900 | 11.07 | 0.09 | 0.00 | 0 | 1,200.00 |
| R2040 | On 05/05/2022 | Bond Future | 10.57 | Call | 1,440.79000 | 1.44079 | | 1,355.26000 | 1.35526 | 1,440.790 | 12.05 | 0.36 | 0.00 | 0 | 1,200.00 |
| R2040 | On 05/05/2022 | Bond Future | 13.04 | Put | 133.61000 | 0.13361 | | 147.59000 | 0.14759 | 133.610 | 16.36 | 0.04 | 0.00 | 0 | 1,200.00 |
| R2040 | On 04/08/2022 | Bond Future | | | 11.09689 | 84.20527 | | 11.13741 | 83.93544 | | 12.77 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 04/08/2022 | Bond Future | 9.70 | Call | 331.97000 | 0.33197 | | 308.75000 | 0.30875 | 331.970 | 11.40 | 0.10 | 0.00 | 0 | 460.00 |
| R2040 | On 04/08/2022 | Bond Future | 10.70 | Call | 1,949.55000 | 1.94955 | | 1,855.31000 | 1.85531 | 1,949.550 | 12.09 | 0.38 | 0.00 | 0 | 460.00 |
| R2040 | On 04/08/2022 | Bond Future | 12.24 | Put | 1,023.11000 | 1.02311 | | 1,082.27000 | 1.08227 | 1,023.110 | 14.33 | 0.19 | 0.00 | 0 | 460.00 |
| R2040 | On 03/11/2022 | Bond Future | | | 11.28153 | 85.24426 | | 11.32361 | 84.97126 | | 12.42 | 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 | | | 10.77364 | 83.27677 | | 10.80095 | 83.08112 | | 13.80 | 0.00 | 0.00 | 0 | 59,709.00 |
| R2044 | On 05/05/2022 | Bond Future | | | 10.94993 | 84.25515 | | 10.97823 | 84.05777 | | 13.30 | 0.00 | 0.00 | 0 | 5,735.00 |
| R2044 | On 04/08/2022 | Bond Future | | | 11.13608 | 80.89608 | | 11.16554 | 80.69636 | | 13.39 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 03/11/2022 | Bond Future | | | 11.31136 | 81.89422 | | 11.34194 | 81.69222 | | 13.02 | 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 | | | 10.71773 | 86.72980 | | 10.75007 | 86.49057 | | 13.51 | 0.00 | 86,729.80 | 1 | 192,313.00 |
| R2048 | On 03/02/2022 | Bond Future | 10.20 | Call | 130.93000 | 0.13093 | | 118.00000 | 0.11800 | 130.930 | 12.53 | 0.10 | 0.00 | 0 | 900.00 |
| R2048 | On 03/02/2022 | Bond Future | 10.30 | Call | 229.35000 | 0.22935 | | 207.41000 | 0.20741 | 229.350 | 12.67 | 0.15 | 0.00 | 0 | 1,300.00 |
| R2048 | On 03/02/2022 | Bond Future | 10.40 | Call | 380.98000 | 0.38098 | | 346.31000 | 0.34631 | 380.980 | 12.89 | 0.22 | 0.00 | 0 | 100.00 |
| R2048 | On 03/02/2022 | Bond Future | 10.90 | Call | 2,061.80000 | 2.06180 | | 1,927.74000 | 1.92774 | 2,061.800 | 13.79 | 0.67 | 0.00 | 0 | 900.00 |
| R2048 | On 03/02/2022 | Bond Future | 11.00 | Call | 2,571.76000 | 2.57176 | | 2,417.67000 | 2.41767 | 2,571.760 | 13.97 | 0.74 | 0.00 | 0 | 1,400.00 |
| R2048 | On 05/05/2022 | Bond Future | | | 10.88298 | 83.33363 | | 10.91650 | 83.09217 | | 13.72 | 0.00 | 0.00 | 0 | 2,035.00 |
| R2048 | On 04/08/2022 | Bond Future | | | 11.05529 | 84.34426 | | 11.09015 | 84.10000 | | 13.10 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 03/11/2022 | Bond Future | | | 11.22675 | 80.96852 | | 11.26298 | 80.72137 | | 13.42 | 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 | | | 10.37847 | 71.96681 | | 10.39562 | 71.86923 | | 12.67 | 0.00 | 143,933.62 | 2 | 19,455.00 |
| R209 | On 05/05/2022 | Bond Future | | | 10.55220 | 69.67100 | | 10.56991 | 69.57267 | | 12.79 | 0.00 | 0.00 | 0 | 5,396.00 |
| R209 | On 05/05/2022 | Bond Future | 9.75 | Call | 402.86000 | 0.40286 | | 391.22000 | 0.39122 | 402.860 | 11.55 | 0.17 | 0.00 | 0 | 8,525.00 |
| R209 | On 05/05/2022 | Bond Future | 10.75 | Put | 1,557.17000 | 1.55717 | | 1,605.57000 | 1.60557 | 1,557.170 | 13.11 | 0.40 | 0.00 | 0 | 12,050.00 |
| R209 | On 05/05/2022 | Bond Future | 12.00 | Put | 276.48000 | 0.27648 | | 290.18000 | 0.29018 | 276.480 | 15.51 | 0.09 | 0.00 | 0 | 12,050.00 |
| R209 | On 04/08/2022 | Bond Future | | | 10.73098 | 70.51598 | | 10.74933 | 70.41656 | | 12.24 | 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 | | | 10.90910 | 68.24392 | | 10.92810 | 68.14343 | | 12.47 | 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 | | | 214.58528 | 214.58528 | | 214.57703 | 214.57703 | | | 0.00 | 0.00 | 0 | 1,381.00 |
| R210 | On 05/05/2022 | Bond Future | | | 214.29793 | 214.29793 | | 214.29084 | 214.29084 | | | 0.00 | 0.00 | 0 | 104.00 |
| R210 | On 04/08/2022 | Bond Future | | | 216.94859 | 216.94859 | | 216.94176 | 216.94176 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 03/11/2022 | Bond Future | | | 216.75508 | 216.75508 | | 216.74852 | 216.74852 | | | 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 | | | 9.71230 | 87.01038 | | 9.74501 | 86.83726 | | 9.73 | 0.00 | 0.00 | 0 | 22,660.00 |
| R213 | On 03/02/2022 | Bond Future | 8.63 | Call | 1.77000 | 0.00177 | | 1.62000 | 0.00162 | 1.770 | 8.82 | 0.00 | 0.00 | 0 | 200.00 |
| R213 | On 03/02/2022 | Bond Future | 8.80 | Call | 7.27000 | 0.00727 | | 6.59000 | 0.00659 | 7.270 | 8.86 | 0.01 | 0.00 | 0 | 102.00 |
| R213 | On 03/02/2022 | Bond Future | 9.15 | Call | 80.15000 | 0.08015 | | 72.29000 | 0.07229 | 80.150 | 9.05 | 0.08 | 0.00 | 0 | 220.00 |
| R213 | On 03/02/2022 | Bond Future | 9.22 | Call | 117.98000 | 0.11798 | | 106.54000 | 0.10654 | 117.980 | 9.09 | 0.11 | 0.00 | 0 | 430.00 |
| R213 | On 03/02/2022 | Bond Future | 9.58 | Put | 1,301.29000 | 1.30129 | 1,426.03000 | 1.42603 | 1,301.290 | | 9.55 | 0.62 | 0.00 | 0 | 200.00 |
| R213 | On 03/02/2022 | Bond Future | 9.76 | Put | 797.65000 | 0.79765 | 895.15000 | 0.89515 | 797.650 | | 9.74 | 0.45 | 0.00 | 0 | 102.00 |
| R213 | On 03/02/2022 | Bond Future | 10.00 | Put | 369.95000 | 0.36995 | 431.01000 | 0.43101 | 369.950 | | 10.01 | 0.26 | 0.00 | 0 | 430.00 |
| R213 | On 03/02/2022 | Bond Future | 10.15 | Put | 218.33000 | 0.21833 | 260.79000 | 0.26079 | 218.330 | | 10.25 | 0.17 | 0.00 | 0 | 200.00 |
| R213 | On 03/02/2022 | Bond Future | 10.17 | Put | 202.91000 | 0.20291 | 243.21000 | 0.24321 | 202.910 | | 10.28 | 0.16 | 0.00 | 0 | 220.00 |
| R213 | On 03/02/2022 | Bond Future | 10.25 | Put | 150.41000 | 0.15041 | 182.81000 | 0.18281 | 150.410 | | 10.41 | 0.12 | 0.00 | 0 | 102.00 |
| R213 | On 03/02/2022 | Bond Future | 10.60 | Put | 35.96000 | 0.03596 | 46.66000 | 0.04666 | 35.960 | | 10.94 | 0.03 | 0.00 | 0 | 430.00 |
| R213 | On 03/02/2022 | Bond Future | 10.67 | Put | 26.50000 | 0.02650 | 34.85000 | 0.03485 | 26.500 | | 11.05 | 0.03 | 0.00 | 0 | 220.00 |
| R213 | On 05/05/2022 | Bond Future | | | 9.90871 | 84.50046 | | 9.94273 | 84.32581 | | 9.93 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 04/08/2022 | Bond Future | | | 10.11654 | 85.52516 | | 10.15207 | 85.34848 | | 9.53 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 03/11/2022 | Bond Future | | | 10.32790 | 83.04696 | | 10.36499 | 82.86826 | | 9.66 | 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 | | | 10.72311 | 68.88047 | | 10.75038 | 68.72112 | | 13.66 | 0.00 | 206,641.41 | 3 | 17,613.00 |
| R214 | On 05/05/2022 | Bond Future | | | 10.88975 | 66.40990 | | 10.91793 | 66.24915 | | 13.84 | 0.00 | 0.00 | 0 | 441.00 |
| R214 | On 04/08/2022 | Bond Future | | | 11.06324 | 67.21529 | | 11.09248 | 67.05260 | | 13.24 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 03/11/2022 | Bond Future | | | 11.23595 | 64.76377 | | 11.26625 | 64.59920 | | 13.56 | 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 : | | | | | | | | | | | 820,215,649.44 | 8,396 | 718.000000000 |
| Grand Total: | | | | | | | | | | | 820,215,649.44 | 8,396 | 718.000000000 |